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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/07/2015

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		12.40000	12.40000		12.37220	12.37220		14.05	0	0.00
\$ / R	On 24/07/2015	Any day expiry		12.44290	12.44290		12.37220	12.37220		14.18	0	3,424.00
\$ / R	On 27/07/2015	Any day expiry		12.44290	12.44290		12.37640	12.37640		11.76	0	0.00
\$ / R	On 27/07/2015	Any day expiry	12.41	Call	80.95860	0.08096	49.36690	0.04937	80.959	12.17	0	5,000.00
\$ / R	On 29/07/2015	Any day expiry		12.44100	12.44100		12.38060	12.38060		12.29	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	0.00850	0.00001	0.00000	0.00000	0.009	29.28	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	0.00860	0.00001	0.00900	0.00001	0.009	23.02	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	13.66190	0.01366	7.54260	0.00754	13.662	14.24	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Call	2.21160	0.00221	1.13990	0.00114	2.212	16.20	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Put	531.21160	0.53121	590.53990	0.59054	531.212	16.20	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	0.25200	0.00025	0.21330	0.00021	0.252	64.42	0	300.00
\$ / R	On 12/08/2015	Any day expiry		12.47110	12.47110		12.41020	12.41020		11.83	0	750.00
\$ / R	On 13/08/2015	Any day expiry		12.47320	12.47320		12.41230	12.41230		11.99	0	2,491.00
\$ / R	On 25/08/2015	Any day expiry		12.49920	12.49920		12.43760	12.43760		11.68	0	98.00
\$ / R	On 26/08/2015	Any day expiry		12.50130	12.50130		12.43980	12.43980		11.75	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	39.74570	0.03975	35.11340	0.03511	39.746	14.37	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	648.44570	0.64845	705.31340	0.70531	648.446	14.37	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry		12.50350	12.50350		12.44190	12.44190		11.81	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.16960	0.00017	0.26270	0.00026	0.170	15.44	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	0.77490	0.00077	1.10110	0.00110	0.775	14.26	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	58.92910	0.05893	51.09630	0.05110	58.929	13.79	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.26410	0.00026	0.04210	0.00004	0.264	28.29	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.51220	12.51220	12.45030	12.45030		11.78	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.53390	12.53390	12.47140	12.47140		12.17	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.54260	12.54260	12.47980	12.47980		12.17	0.00	79,206	539,948.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.46210	0.00046	0.59610	0.00060	0.462	15.89	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,943.10950	1.94311	1,880.45630	1.88046	1,943.110	15.72	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	1.32780	0.00133	1.69240	0.00169	1.328	14.06	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,543.99890	1.54400	1,481.58210	1.48158	1,543.999	13.98	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	1.39890	0.00140	1.78210	0.00178	1.399	13.98	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,374.79580	1.37480	1,312.58600	1.31259	1,374.796	13.23	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	2.38130	0.00238	3.01940	0.00302	2.381	13.10	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	2.65490	0.00265	3.36370	0.00336	2.655	12.93	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	3.04550	0.00305	4.05600	0.00406	3.046	12.71	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	6.98240	0.00698	9.14620	0.00915	6.982	12.28	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	8.15290	0.00815	10.62080	0.01062	8.153	12.20	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	952.84970	0.95285	893.04450	0.89304	952.850	12.09	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	10.24970	0.01025	13.24450	0.01324	10.250	12.09	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	11.05150	0.01105	14.24240	0.01424	11.052	12.05	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	17.81600	0.01782	22.57440	0.02257	17.816	11.80	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	587.83430	0.58783	535.11560	0.53512	587.834	11.61	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	45.23430	0.04523	55.31560	0.05532	45.234	11.61	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	555.28030	0.55528	503.80830	0.50381	555.280	11.65	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	523.59540	0.52360	473.45000	0.47345	523.595	11.69	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	65.49320	0.06549	78.83910	0.07884	65.493	11.71	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	508.09320	0.50809	458.63910	0.45864	508.093	11.71	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	485.28320	0.48528	436.89720	0.43690	485.283	11.74	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	434.21140	0.43421	388.46410	0.38846	434.211	11.81	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	413.28300	0.41328	368.71840	0.36872	413.283	11.84	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	283.91900	0.28392	248.22390	0.24822	283.919	12.06	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	200.16920	0.20017	229.01500	0.22901	200.169	12.10	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	252.61570	0.25262	219.52820	0.21953	252.616	12.12	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	247.64270	0.24764	215.51010	0.21551	247.643	12.13	0.00	3,000	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	228.44510	0.22845	200.11380	0.20011	228.445	12.17	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	208.54450	0.20854	182.32370	0.18232	208.545	12.36	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	201.04350	0.20104	175.64070	0.17564	201.043	12.43	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	183.39270	0.18339	159.95250	0.15995	183.393	12.62	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	158.20680	0.15821	137.67560	0.13768	158.207	12.91	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	144.22100	0.14422	125.35990	0.12536	144.221	13.10	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	119.85190	0.11985	103.99730	0.10400	119.852	13.47	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	557.07980	0.55708	606.60530	0.60661	557.080	13.84	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	99.67980	0.09968	86.40530	0.08641	99.680	13.84	0.00	0	7,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	89.30730	0.08931	77.39060	0.07739	89.307	14.07	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	87.69190	0.08769	75.98880	0.07599	87.692	14.10	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	83.03060	0.08303	71.94670	0.07195	83.031	14.21	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	75.84060	0.07584	65.71870	0.06572	75.841	14.40	0.00	0	2,310.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	771.10270	0.77110	0.77110	825.75420	0.82575	771.103	14.80	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	60.58620	0.06059	0.06059	52.87300	0.05287	60.586	14.92	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	49.77780	0.04978	0.04978	43.57770	0.04358	49.778	15.43	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	20.12570	0.02013	0.02013	17.86200	0.01786	20.126	17.84	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	13.21340	0.01321	0.01321	11.86700	0.01187	13.213	18.94	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	10.86180	0.01086	0.01086	9.81760	0.00982	10.862	19.49	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	9.23570	0.00924	0.00924	8.39560	0.00840	9.236	19.96	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.57310	12.57310	12.57310	12.50950	12.50950		12.28	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	1.74300	0.00174	0.00174	2.02120	0.00202	1.743	14.54	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	4.22600	0.00423	0.00423	4.84080	0.00484	4.226	13.28	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	8.72840	0.00873	0.00873	10.39220	0.01039	8.728	12.56	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	89.76460	0.08976	0.08976	78.52660	0.07853	89.765	14.79	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	34.40920	0.03441	0.03441	30.20340	0.03020	34.409	17.57	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	4.99660	0.00500	0.00500	4.07950	0.00408	4.997	28.35	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.57750	12.57750	12.57750	12.51380	12.51380		12.48	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.63960	12.63960	12.63960	12.57450	12.57450		12.75	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	4.73530	0.00474	0.00474	5.02720	0.00503	4.735	14.16	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	10.50920	0.01051	0.01051	11.15410	0.01115	10.509	13.24	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	112.45000	0.11245	0.11245	100.66310	0.10066	112.450	15.69	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	14.63630	0.01464	0.01464	12.38360	0.01238	14.636	27.66	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.70230	12.70230	12.70230	12.63670	12.63670		13.03	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	8.58850	0.00859	0.00859	9.29880	0.00930	8.589	14.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	17.42210	0.01742	0.01742	18.79670	0.01880	17.422	13.21	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	127.89600	0.12790	0.12790	116.79200	0.11679	127.896	16.42	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	18.06600	0.01807	0.01807	16.70240	0.01670	18.066	26.70	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.73150	12.73150	12.73150	12.66560	12.66560		13.17	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.73820	12.73820	12.73820	12.67220	12.67220		13.19	0.00	24,700	162,386.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,803.17630	1.80318	1.80318	1,738.33150	1.73833	1,803.176	13.66	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	14.97630	0.01498	0.01498	16.13150	0.01613	14.976	13.66	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,754.65810	1.75466	1.75466	1,689.91370	1.68991	1,754.658	13.55	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,562.10260	1.56210	1.56210	1,497.85820	1.49786	1,562.103	13.13	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,372.66640	1.37267	1.37267	1,309.13330	1.30913	1,372.666	12.71	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	51.28230	0.05128	0.05128	56.30050	0.05630	51.282	12.42	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	52.38740	0.05239	0.05239	57.46110	0.05746	52.387	12.41	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	70.04440	0.07004	0.07004	75.94860	0.07595	70.044	12.31	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	77.42570	0.07743	0.07743	83.65030	0.08365	77.426	12.27	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	94.07790	0.09408	0.09408	100.99190	0.10099	94.078	12.20	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	113.47940	0.11348	0.11348	121.17080	0.12117	113.479	12.12	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	774.11570	0.77412	0.77412	723.26630	0.72327	774.116	12.05	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	739.69570	0.73970	0.73970	689.83190	0.68983	739.696	12.14	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	732.94020	0.73294	0.73294	683.27700	0.68328	732.940	12.16	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	161.36180	0.16136	0.16136	178.09600	0.17810	161.362	12.19	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	706.35750	0.70636	0.70636	657.49060	0.65749	706.358	12.23	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	320.28260	0.32028	0.32028	344.72010	0.34472	320.283	12.86	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	493.50110	0.49350	0.49350	452.14340	0.45214	493.501	12.87	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	488.56120	0.48856	0.48856	447.40500	0.44740	488.561	12.89	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	478.80880	0.47881	0.47881	438.05480	0.43805	478.809	12.93	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	356.30590	0.35631	0.35631	326.42990	0.32643	356.306	13.61	0.00	0	15,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	324.31250	0.32431	296.85350	0.29685	324.313	13.89	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	295.45000	0.29545	270.26060	0.27026	295.450	14.16	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	269.44480	0.26944	246.37160	0.24637	269.445	14.44	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	250.51440	0.25051	229.02340	0.22902	250.514	14.67	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	224.94880	0.22495	205.99130	0.20599	224.949	15.00	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	217.22720	0.21723	198.97660	0.19898	217.227	15.12	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	206.23940	0.20624	189.00880	0.18901	206.239	15.29	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	180.12810	0.18013	165.35860	0.16536	180.128	15.75	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	104.15970	0.10416	96.42380	0.09642	104.160	17.77	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	76.09680	0.07610	71.08930	0.07109	76.097	19.08	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	70.27580	0.07028	65.83260	0.06583	70.276	19.44	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	69.02690	0.06903	64.70480	0.06470	69.027	19.53	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	55.49350	0.05549	55.50070	0.05550	55.494	22.74	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.76060	12.76060	12.69440	12.69440		13.17	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	13.12050	0.01312	14.08500	0.01409	13.120	13.99	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	24.35000	0.02435	26.18210	0.02618	24.350	13.23	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	136.70890	0.13671	126.60340	0.12660	136.709	17.05	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	21.97890	0.02198	19.82520	0.01983	21.979	26.26	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			12.81210	12.81210	12.74550	12.74550		13.32	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			12.84340	12.84340	12.77660	12.77660		13.43	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	97.68950	0.09769	105.86380	0.10586	97.690	12.30	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	446.84710	0.44685	415.18910	0.41519	446.847	13.74	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	401.37460	0.40137	372.90100	0.37290	401.375	14.11	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	158.80820	0.15881	149.44380	0.14944	158.808	17.65	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.87900	12.87900	12.81220	12.81220		13.59	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	72.76450	0.07276	80.40640	0.08041	72.764	12.36	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	114.38950	0.11439	109.67160	0.10967	114.390	19.77	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.90790	12.90790	12.84110	12.84110		13.60	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	107.95940	0.10796	118.12760	0.11813	107.959	12.30	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	167.38510	0.16739	158.95250	0.15895	167.385	18.35	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			12.94130	12.94130	12.87450	12.87450		13.73	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.94800	12.94800	12.88120	12.88120		13.72	0.00	302	10,397.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	39.08860	0.03909	43.83300	0.04383	39.089	13.34	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	76.36690	0.07637	83.48380	0.08348	76.367	12.43	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	112.52490	0.11252	123.89460	0.12389	112.525	12.26	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	118.24590	0.11825	129.92390	0.12992	118.246	12.26	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	134.55620	0.13456	147.07530	0.14708	134.556	12.27	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	143.30640	0.14331	156.25430	0.15625	143.306	12.27	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	182.48610	0.18249	197.20510	0.19721	182.486	12.28	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	308.29130	0.30829	291.03780	0.29104	308.291	16.16	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	252.17820	0.25218	238.45790	0.23846	252.178	17.06	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	217.76600	0.21777	206.41770	0.20642	217.766	17.69	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	138.38770	0.13839	135.32500	0.13533	138.388	20.70	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	134.13090	0.13413	133.38530	0.13339	134.131	23.75	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	15.52340	0.01552	14.24400	0.01424	15.523	25.18	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			12.98130	12.98130	12.91450	12.91450		13.82	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	115.28900	0.11529	126.92250	0.12692	115.289	12.20	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	178.31670	0.17832	170.14230	0.17014	178.317	19.10	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
\$ / R	On 26/04/2016	Any day expiry			13.04360	13.04360	12.97690	12.97690				13.93	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	120.70720	0.12071	134.05120	0.13405	120.707	12.12	0.00	0	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	185.41110	0.18541	177.83310	0.17783	185.411	19.86	0.00	0	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.11480	13.11480	13.04770	13.04770				14.14	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	129.09460	0.12909	143.55040	0.14355	129.095	12.17	0.00	0	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	217.01480	0.21701	213.43440	0.21343	217.015	21.44	0.00	0	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.13780	13.13780	13.07050	13.07050				14.26	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	233.93120	0.23393	252.04810	0.25205	233.931	12.45	0.00	0	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	256.96020	0.25696	247.85860	0.24786	256.960	19.26	0.00	0	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.14470	13.14470	13.07740	13.07740				14.27	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.15390	13.15390	13.08650	13.08650				14.27	2,551	6,521.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	223.40740	0.22341	241.62320	0.24162	223.407	12.43	0.00	0	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	321.98270	0.32198	309.43400	0.30943	321.983	18.17	0.00	0	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.18840	13.18840	13.12080	13.12080				14.41	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	139.74170	0.13974	149.12180	0.14912	139.742	12.31	0.00	0	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	247.19220	0.24719	251.19300	0.25119	247.192	22.83	0.00	0	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.25520	13.25520	13.18670	13.18670				14.54	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	147.45830	0.14746	158.92160	0.15892	147.458	12.39	0.00	0	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	282.30990	0.28231	280.94590	0.28095	282.310	24.41	0.00	0	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.31770	13.31770	13.24960	13.24960				14.72	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	156.32510	0.15633	169.69030	0.16969	156.325	12.47	0.00	0	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	267.73510	0.26774	259.66430	0.25966	267.735	24.61	0.00	0	0	250.00
\$ / R	On 15/09/2016	Any day expiry			13.08560	13.08560	13.08560	13.08560				16.05	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.36780	13.36780	13.30000	13.30000				14.86	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.38660	13.38660	13.31890	13.31890				14.98	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	167.57980	0.16758	177.34040	0.17734	167.580	12.62	0.00	0	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	247.53810	0.24754	239.82670	0.23983	247.538	24.38	0.00	0	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.44490	13.44490	13.37760	13.37760				15.11	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	174.86430	0.17486	186.55030	0.18655	174.864	12.68	0.00	0	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	233.67250	0.23367	220.38990	0.22039	233.673	24.37	0.00	0	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.51370	13.51370	13.44690	13.44690				15.21	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	181.64390	0.18164	193.32470	0.19332	181.644	12.72	0.00	0	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	212.70710	0.21271	204.33810	0.20434	212.707	24.19	0.00	0	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.54710	13.54710	13.48040	13.48040				15.30	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.55750	13.55750	13.49090	13.49090				15.30	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	179.80050	0.17980	191.07410	0.19107	179.800	12.59	0.00	0	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	190.79280	0.19079	182.60350	0.18260	190.793	23.77	0.00	0	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.54260	12.54260	12.47980	12.47980				12.17	36	885.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.73820	12.73820	12.67220	12.67220				13.19	10	106.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.94800	12.94800	12.88120	12.88120				13.72	0	73.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.15390	13.15390	13.08650	13.08650				14.27	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.47920	19.47920	19.50360	19.50360				10.45	1,634	28,226.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	14.64120	0.01464	14.79080	0.01479	14.641	12.00	0.00	0	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	17.30690	0.01731	17.94820	0.01795	17.307	11.26	0.00	0	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	25.98420	0.02598	28.31250	0.02831	25.984	9.70	0.00	0	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	60.71690	0.06072	54.37760	0.05438	60.717	12.01	0.00	0	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
£ / R	On 11/12/2015	Foreign Exchange Future		19.77150	19.77150		19.79260	19.79260		11.28	0.00	800	4,508.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	45.33540	0.04534	46.51700	0.04652	45.335	11.36	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	745.43670	0.74544	0.00000	0.00000	745.437	11.11	0.00	700	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	366.62290	0.36662	361.31930	0.36132	366.623	12.18	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	265.78550	0.26579	259.87210	0.25987	265.785	12.86	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future		20.08810	20.08810		20.10980	20.10980		11.97	0.00	0	405.00
£ / R	On 13/06/2016	Foreign Exchange Future		20.40010	20.40010		20.42240	20.42240		12.45	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future		0.10116	0.10116		0.10066	0.10066		11.82	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future		0.10288	0.10288		0.10236	0.10236		12.22	0.00	0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future		0.10483	0.10483		0.10430	0.10430		12.67	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future		13.77640	13.77640		13.60450	13.60450		11.36	0.00	3,475	36,474.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	2.15900	0.00216	3.34660	0.00335	2.159	13.12	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	8.83490	0.00883	14.45080	0.01445	8.835	11.94	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	16.70590	0.01671	27.17270	0.02717	16.706	11.44	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	17.78480	0.01778	29.36990	0.02937	17.785	11.39	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	22.78930	0.02279	39.63730	0.03964	22.789	11.19	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	72.31490	0.07231	47.37130	0.04737	72.315	12.85	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	46.92650	0.04693	31.57040	0.03157	46.926	13.47	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	27.08420	0.02708	18.79240	0.01879	27.084	14.41	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry		13.79450	13.79450		13.62190	13.62190		11.44	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	39.39110	0.03939	27.34080	0.02734	39.391	14.23	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	1,094.89110	1.09489	1,255.44080	1.25544	1,094.891	14.23	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry		13.88720	13.88720		13.71180	13.71180		11.78	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	90.27950	0.09028	67.96660	0.06797	90.280	14.30	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	1,123.07950	1.12308	1,276.16660	1.27617	1,123.079	14.30	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future		14.01200	14.01200		13.83470	13.83470		12.15	0.00	950	36,646.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	82.63040	0.08263	107.12880	0.10713	82.630	11.57	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	362.98190	0.36298	448.22140	0.44822	362.982	12.04	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	52.29110	0.05229	44.22700	0.04423	52.291	17.84	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry		14.13590	14.13590		13.95670	13.95670		12.39	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	283.70410	0.28370	238.31770	0.23832	283.704	13.85	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	269.25630	0.26926	226.31170	0.22631	269.256	14.00	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future		14.27240	14.27240		14.09230	14.09230		12.75	0.00	0	3,200.00
€ / R	On 13/06/2016	Foreign Exchange Future		14.53640	14.53640		14.35330	14.35330		13.33	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	531.76950	0.53177	618.15210	0.61815	531.769	12.69	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	377.10160	0.37710	335.05010	0.33505	377.102	16.01	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future		14.80890	14.80890		14.62250	14.62250		13.89	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		460.64200	460.64200		460.46700	460.46700			0.00	0	26.00
AL37	On 05/11/2015	Index Future		467.88000	467.88000		467.70800	467.70800			0.00	0	0.00
AL7T	On 06/08/2015	Index Future		546.17100	546.17100		545.10900	545.10900			0.00	0	1.00
AL7T	On 05/11/2015	Index Future		554.75300	554.75300		553.68100	553.68100			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	499.21500		499.21500		497.41200	497.41200			0	508.00
ALBI	On 05/11/2015	Index Future	507.05900		507.05900		505.23300	505.23300			0	103.00
ALBI	On 04/02/2016	Index Future	515.59500		515.59500		513.75000	513.75000			0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.21850		9.21850		9.17650	9.17650		10.14	0	2,795.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.31980		9.31980		9.27470	9.27470		11.23	0	8,628.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.43270		9.43270		9.38750	9.38750		11.92	0	1,875.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.54650		9.54650		9.50120	9.50120		12.19	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.65060		9.65060		9.58030	9.58030		10.70	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	9.79620		9.79620		9.72340	9.72340		11.38	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	160.94490		160.94490		143.54760	143.54760			0	24,000.00
CF CANDO CAGI	On 06/08/2015	Can-Do Future	88.12460		88.12460		93.66180	93.66180			0	10,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.09470		13.09470		12.98770	12.98770		11.85	0	1,582.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.34330		13.34330		13.23200	13.23200		12.76	0	7,229.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.01190		2.01190		2.00170	2.00170		11.42	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.03070		2.03070		2.01980	2.01980		12.43	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.85000		1.85000		1.82650	1.82650		13.20	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.88380		1.88380		1.85970	1.85970		12.65	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	126.06480		126.06480		126.04247	126.04247			0	0.00
EL28	On 05/11/2015	Bond Future	126.47661		126.47661		126.45566	126.45566			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	9.60056		85.17497		9.67200	84.65318			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.68961		82.71286		9.76316	82.18407			0	0.00
ES33	On 04/02/2016	Bond Future	9.77158		84.10615		9.84724	83.57028			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	495.18900		495.18900		493.74600	493.74600			0	471.00
GOVI	On 05/11/2015	GOVI	502.96900		502.96900		501.51000	501.51000			0	28.00
GOVI	On 04/02/2016	GOVI	511.43600		511.43600		509.96300	509.96300			0	0.00
I2025	On 06/08/2015	Bond Future	122.15699		122.15699		122.45489	122.45489			0	38.00
I2025	On 05/11/2015	Bond Future	124.05598		124.05598		124.36005	124.36005			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	125.99029		125.99029		125.96881	125.96881			0	4,218.00
I2038	On 05/11/2015	Bond Future	127.94865		127.94865		127.92849	127.92849			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	124.58046		124.58046		124.55882	124.55882			0	5,722.00
I2046	On 05/11/2015	Bond Future	125.11126		125.11126		125.09090	125.09090			0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2050	On 06/08/2015	Bond Future	134.02531		134.02531		134.00230	134.00230			0	3,821.00
I2050	On 05/11/2015	Bond Future	136.10873		136.10873		136.08690	136.08690			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	230.00200		230.00200		230.29100	230.29100			0	1,068.00
IGOV	On 05/11/2015	Index Future	233.61600		233.61600		233.91300	233.91300			0	17.00
IGOV	On 04/02/2016	Index Future	237.54900		237.54900		237.85600	237.85600			0	0.00
ILBI	On 06/08/2015	Index Future	623.95300		623.95300		624.75100	624.75100			0	159.00
ILBI	On 05/11/2015	Index Future	634.05300		634.05300		634.86700	634.86700			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.24000		93.76000		6.24000	93.76000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.28000		93.72000		6.28000	93.72000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.40000		93.60000		6.40000	93.60000			0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.44000		93.56000		6.44000	93.56000			0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.56000		93.44000		6.56000	93.44000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.68000		93.32000		6.68000	93.32000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.77000		93.23000		6.77000	93.23000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.97000		93.03000		6.97000	93.03000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.15000		92.85000		7.15000	92.85000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.29000		92.71000		7.29000	92.71000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.41000		92.59000		7.41000	92.59000			0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.55000		92.45000		7.55000	92.45000			0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.12370		0.12370		0.12210	0.12210			0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12310		0.12310		0.12140	0.12140			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.12310		0.12310		0.12130	0.12130			0	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	0.06140	0.06140		0.06080	0.06080			0	17,500.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05810	0.05810		0.05730	0.05730			0	76,700.00
NGN / R	On 14/03/2016		Foreign Exchange Future	0.05570	0.05570		0.05500	0.05500			0	0.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.29630	8.29630		8.16990	8.16990		8.87	0	0.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.37160	8.37160		8.24250	8.24250		10.28	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	8.45820	8.45820		8.32900	8.32900		11.39	0	0.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.09840	1.09840		1.09010	1.09010			0	700.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.10000	1.10000		1.09170	1.09170			0	0.00
QUANTO € / \$	On 14/03/2016		Foreign Exchange Future	1.10230	1.10230		1.09400	1.09400			0	0.00
R186	On 06/08/2015		Bond Future	8.09120	119.14824		8.12214	118.89472		9.45	0	34,881.00
R186	On 06/08/2015	7.65	Call	38.85000	0.03885		34.90000	0.03490	38.850	9.14	0	75.00
R186	On 06/08/2015	7.85	Call	210.24000	0.21024		186.21000	0.18621	210.240	9.24	0	20.00
R186	On 06/08/2015	8.05	Call	712.35000	0.71235		635.56000	0.63556	712.350	9.35	0	75.00
R186	On 06/08/2015	8.35	Call	2,298.00000	2.29800		2,112.71000	2.11271	2,298.000	9.51	0	20.00
R186	On 06/08/2015	8.45	Put	98.15000	0.09815		139.78000	0.13978	98.150	9.58	0	4,229.00
R186	On 06/08/2015	8.46	Put	90.97000	0.09097		130.39000	0.13039	90.970	9.58	0	75.00
R186	On 06/08/2015	8.50	Put	66.62000	0.06662		98.03000	0.09803	66.620	9.61	0	5,229.00
R186	On 06/08/2015	8.55	Put	44.23000	0.04423		67.38000	0.06738	44.230	9.64	0	7,229.00
R186	On 06/08/2015	8.68	Put	13.82000	0.01382		23.22000	0.02322	13.820	9.72	0	20.00
R186	On 06/08/2015	8.90	Put	1.41000	0.00141		2.87000	0.00287	1.410	9.86	0	5,350.00
R186	On 05/11/2015		Bond Future	8.15258	121.00041		8.18449	120.74443		9.34	0	520.00
R186	On 05/11/2015	7.73	Call	1,042.03000	1.04203		979.15000	0.97915	1,042.030	9.08	0	169.00
R186	On 05/11/2015	7.75	Call	1,090.64000	1.09064		1,025.48000	1.02548	1,090.640	9.09	0	1,200.00
R186	On 05/11/2015	7.86	Call	1,385.25000	1.38525		1,306.85000	1.30685	1,385.250	9.14	0	674.00
R186	On 05/11/2015	8.22	Put	2,148.06000	2.14806		2,277.96000	2.27796	2,148.060	9.32	0	1,090.00
R186	On 05/11/2015	8.25	Put	2,040.60000	2.04060		2,166.46000	2.16646	2,040.600	9.34	0	8,690.00
R186	On 05/11/2015	8.35	Call	3,280.28000	3.28028		3,136.84000	3.13684	3,280.280	9.38	0	843.00
R186	On 05/11/2015	8.35	Put	1,708.72000	1.70872		1,821.26000	1.82126	1,708.720	9.38	0	9,370.00
R186	On 05/11/2015	8.45	Put	1,419.15000	1.41915		1,518.79000	1.51879	1,419.150	9.43	0	6,248.00
R186	On 05/11/2015	8.85	Put	624.10000	0.62410		679.65000	0.67965	624.100	9.61	0	843.00
R186	On 05/11/2015	9.00	Put	443.50000	0.44350		486.35000	0.48635	443.500	9.68	0	2,600.00
R186	On 04/02/2016		Bond Future	8.20083	117.74016		8.23360	117.48256		9.14	0	5,512.00
R186	On 05/05/2016		Bond Future	8.24129	119.80386		8.27509	119.54344		9.14	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	292.71029	292.71029		292.66320	292.66320			0	929.00
R197	On 05/11/2015		Bond Future	297.26037	297.26037		297.21642	297.21642			0	0.00
R197	On 07/12/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R202	On 06/08/2015		Bond Future	235.75573	235.75573		237.05238	237.05238			0	52,774.00
R202	On 05/11/2015		Bond Future	239.42065	239.42065		240.74029	240.74029			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R2023	On 06/08/2015	Bond Future	7.96294		102.27652		7.98901	102.13187		7.25	0	20,928.00
R2023	On 06/08/2015	Bond Future	9.07	Put	0.01000	0.00001	0.03000	0.00003	0.010	7.64	0	911.00
R2023	On 05/11/2015	Bond Future	8.03610		99.94408		8.06312	99.79847		7.47	0	0.00
R2023	On 04/02/2016	Bond Future	8.09638		101.62715		8.12425	101.48140		7.17	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R203	On 06/08/2015	Bond Future	7.08430		105.58242		7.07537	105.59976		2.37	0	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	0.30000	0.00030	0.39000	0.00039	0.300	2.46	0	5,000.00
R203	On 05/11/2015	Bond Future	7.18842		103.05895		7.17742	103.07790		2.08	0	2,299.00
R203	On 04/02/2016	Bond Future	7.25505		104.79479		7.24062	104.81641		1.55	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R2030	On 06/08/2015	Bond Future	8.50615		96.08841		8.56223	95.64170			0	7,281.00
R2030	On 05/11/2015	Bond Future	8.56743		97.58209		8.62511	97.12966			0	0.00
R2030	On 31/01/2030	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R2032	On 06/08/2015	Bond Future	8.59128		100.01138		8.64734	99.53227			0	1,579.00
R2032	On 05/11/2015	Bond Future	8.65322		97.41193		8.71083	96.92672			0	0.00
R2032	On 04/02/2016	Bond Future	8.70490		99.05292		8.76400	98.56177			0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R2037	On 06/08/2015	Bond Future	8.70541		98.29089		8.78653	97.52544			0	42,638.00
R2037	On 05/11/2015	Bond Future	8.76296		99.81877		8.84624	99.04268			0	0.00
R2037	On 04/02/2016	Bond Future	8.81233		97.24235		8.89778	96.45530			0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R204	On 06/08/2015	Bond Future	7.40735		102.85563		7.39836	102.88223		3.62	0	15,357.00
R204	On 06/08/2015	Bond Future	8.41	Put	0.01000	0.00001	0.01000	0.00001	0.010	3.78	0	699.00
R204	On 05/11/2015	Bond Future	7.50060		104.45451		7.49032	104.48283		3.44	0	28.00
R204	On 04/02/2016	Bond Future	7.56601		102.17698		7.55382	102.20808		3.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R204/R203	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R2044	On 06/08/2015	Bond Future	8.74481		100.33381		8.82086	99.54510			0	13,321.00
R2044	On 05/11/2015	Bond Future	8.79906		101.89350		8.87706	101.09381			0	0.00
R2044	On 04/02/2016	Bond Future	8.84565		99.22661		8.92557	98.41580			0	0.00
R2044	On 31/01/2044	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R2048	On 06/08/2015	Bond Future	8.74477		103.97064		8.82080	103.16013			0	44,993.00
R2048	On 05/11/2015	Bond Future	8.80023		101.15829		8.87822	100.33661			0	0.00
R2048	On 04/02/2016	Bond Future	8.84860		102.86195		8.92854	102.02869			0	0.00
R2048	On 28/02/2048	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	
R207	On 06/08/2015	Bond Future			7.61529		99.19246		7.63148	99.13310		4.78	0.00	0	46,035.00
R207	On 06/08/2015	Bond Future	7.46	Call	148.27000		0.14827		143.19000	0.14319	148.270	4.70	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.69774		100.73439		7.71468	100.67538		4.59	0.00	0	1,404.00
R207	On 05/11/2015	Bond Future	7.43	Call	560.19000		0.56019		543.85000	0.54385	560.190	4.42	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	653.67000		0.65367		635.19000	0.63519	653.670	4.44	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.76029		98.78887		7.77780	98.73111		4.21	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	531.70000		0.53170		517.44000	0.51744	531.700	4.03	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	801.47000		0.80147		781.96000	0.78196	801.470	4.08	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.81382		100.52032		7.83224	100.46298		4.21	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,099.57000		1.09957		1,078.07000	1.07807	1,099.570	4.10	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			7.75427		97.94408		7.77038	97.87368		5.87	0.00	0	37,517.00
R208	On 06/08/2015	Bond Future	8.85	Put	0.01000		0.00001		0.02000	0.00002	0.010	6.21	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.83067		96.06781		7.84738	95.99757		5.89	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	323.30000		0.32330		340.68000	0.34068	323.300	6.04	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.88855		97.68599		7.90569	97.61678		5.51	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			8.64499		79.40340		8.71600	78.84821		14.45	0.00	0	28,380.00
R209	On 06/08/2015	Bond Future	8.71	Call	1,168.95000		1.16895		896.63000	0.89663	1,168.950	14.42	0.00	0	640.00
R209	On 06/08/2015	Bond Future	9.90	Put	0.02000		0.00002		0.08000	0.00008	0.020	15.35	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.69979		77.49067		8.77259	76.92790		15.03	0.00	0	32.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,103.02000		1.10302		1,275.86000	1.27586	1,103.020	15.14	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	927.73000		0.92773		1,080.28000	1.08028	927.730	15.20	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.74547		78.79605		8.82000	78.22557		14.97	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			180.68032		180.68032		180.65074	180.65074			0.00	0	1,160.00
R210	On 05/11/2015	Bond Future			181.35768		181.35768		181.33006	181.33006			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			134.33196		134.33196		134.46289	134.46289			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.42010		136.42010		136.55481	136.55481			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R212	On 06/08/2015	Bond Future	140.86230		140.86230		140.83979	140.83979			0	1,045.00
R212	On 05/11/2015	Bond Future	143.05203		143.05203		143.03100	143.03100			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	8.52577		90.12077		8.58681	89.65068		12.35	0	17,330.00
R213	On 05/11/2015	Bond Future	8.58689		87.97897		8.64962	87.50266		12.83	0	0.00
R213	On 04/02/2016	Bond Future	8.63960		89.46056		8.70399	88.97824		12.70	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	8.67449		80.70321		8.75048	80.07261		15.20	0	21,886.00
R214	On 05/11/2015	Bond Future	8.72827		78.66801		8.80616	78.02861		15.80	0	487.00
R214	On 04/02/2016	Bond Future	8.77487		79.99283		8.85464	79.34442		15.77	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future	22,035.36000	22,035.36000		21,875.20000	21,875.20000				0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.52430	4.52430		4.53980	4.53980			12.68	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.48800	4.48800		4.49950	4.49950			12.79	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.60920	1.60920		1.59110	1.59110				0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.55810	1.55810		1.53910	1.53910				0	0.00

Total for Derivatives : 0.00 117,364 3213170.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.53497			100.51668			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.71665			100.69601			0	0.00
AA05	On 22/03/2019	Spot Bond	9.05500	103.85870		9.04500	103.86440				0	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.27451			100.25324			0	0.00
AA07	On 15/04/2021	Spot Bond	9.21000	103.89345		9.22500	103.80183				0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	110.11800		10.00000	110.08900				0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	101.45027			101.42838				0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.26048			100.23701				0	0.00
AB013	On 21/11/2018	Spot Bond	9.44500	98.30125		9.43500	98.30399				0	310,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AB014U	On 19/11/2024	Spot Bond	100.00000		11.15785		100.00000	11.13081			0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		101.99946		10.84000	101.97020			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		8.64114		100.00000	8.62404			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.27953			100.25896			0	0.00
AB09	On 03/05/2017	Spot Bond	8.66500		104.96866		8.65500	104.96085			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		111.25000		10.00000	111.22100			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.21000		279.15053		2.21000	279.05476			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		101.16210			101.14335			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		101.07106			101.05065			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.89228			100.87076			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.91437			100.89231			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		98.51221			98.49305			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.21338			100.19356			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		99.90595			99.88548			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		101.57306			101.55267			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		101.61386			101.59291			0	0.00
ABN05	On 18/04/2021	Spot Bond	1.95000		178.41142		1.95000	178.35146			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		178.27412		2.17000	178.21316			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		190.62299		1.82000	190.55960			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.06125		82.33688		8.05125	82.33852			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.06125		82.33688		8.05125	82.33852			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.14000			100.46000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.78862			100.76691			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		99.05000			99.75000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN42	On 16/11/2015	Spot Bond	0.00000		97.84000			98.86000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		97.16000			98.34000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		95.39000			96.93000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		95.58000			97.27000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.43744			100.41747			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.30836			100.28773			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		94.14000			95.91000			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		93.30000			95.21000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		92.97000			94.92000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		92.65000			94.64000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.57331			100.55330			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.78500		105.78643		6.80000	105.76479			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.26413			100.24192			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		90.79000			92.90000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		90.47000			92.67000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.55000		112.27962		2.52000	112.52919			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.41000		166.45265		2.41000	166.39464			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.46000		216.22625		2.42000	217.35454			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		88.89000			91.37000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.56000		93.52968		9.58500	93.38145			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		101.95000			101.95000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN70	On 28/03/2017	Spot Bond	0.00000		100.46000			103.69000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		60.41000			59.93000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		103.55136			101.66348			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		95.99000			99.18000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		109.21500			109.34000			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		106.98361		9.63000	106.95613			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		99.47000			102.85000			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	9.48500		108.02196		9.51500	107.77860			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.91500		92.69691		8.93000	92.61300			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		98.28000			98.48000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		110.57000			111.59000			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	9.58000		107.34007		9.61000	107.09853			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		90.80000			93.04000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		101.03543			101.01371			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		99.93299			99.91067			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.21500		107.42964		8.20500	107.43005			0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.39000		102.98167		9.40500	102.89068			0	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.18000		102.16702		9.19500	102.08479			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABS13	On 14/05/2022	Spot Bond	9.62000		102.21423		9.63500	102.11440			0	0.00
ABS6	On 01/06/2020	Spot Bond	9.09000		97.83170		9.10500	97.75139			0	4,410,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.68000		97.39053		9.71000	97.17231			0	1,560,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.49500		104.51740		7.50000	104.49338			0	64,100,000.00
ABSI2	On 07/12/2023	Spot Bond	2.02000		282.83188		2.02000	282.73629			0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.36500		132.93183		1.29000	133.03709			0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.00000		136.38127		2.00000	136.33517			0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.01059		100.00000	0.01056			0	0.00
ACL028	On 15/09/2015	Spot Bond	10.94500		105.20420		10.96000	105.17099			0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		101.92074			101.89327			0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		9.41928		100.00000	9.39647			0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		101.96770			101.93953			0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		102.63367			102.59563			0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		56.14331		100.00000	56.00730			0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		101.87378			101.84700			0	0.00
ACL047	On 22/10/2018	Spot Bond	0.00000		73.32892			75.15806			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		56.14331		100.00000	56.00730			0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		98.92678			98.90691			0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.86371			100.83990			0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.94446			100.91839			0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.82768			100.80488			0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.85202			100.82854			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL081	On 20/09/2015	Spot Bond	0.00000	100.86273			100.83895			0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	99.95175			99.92765			0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	99.95175			99.92765			0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	99.95148			99.92724			0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	99.95148			99.92724			0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	99.95203			99.92806			0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	97.29436			97.27570			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.25000		10.00000	111.22100			0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.71008			100.68796			0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.83745			100.81437			0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.86153			100.83778			0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.87121			100.84719			0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.85176			100.82828			0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.80822			100.78596			0	0.00
ACL104	On 20/12/2019	Spot Bond	9.39000	103.20233		9.40500	103.12206			0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	91.57520			91.55514			0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	192.41627			191.61426			0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	192.48905			191.68616			0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.82758			100.80478			0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	101.74793			101.72563			0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	101.25169			101.22974			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL138		On 20/09/2021	Spot Bond	0.00000	101.74722			101.72495			0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.62640			100.60356			0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.30732			100.28411			0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	111.25000		10.00000	111.22100			0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	101.79119			101.76940			0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	101.71943			101.69940			0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.83052			100.80764			0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.64001			101.61910			0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.81321			100.79082			0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.77908			100.75764			0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.58731		10.23000	103.55923			0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.76141			100.74046			0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	122.11248			115.51137			0	0.00
ACL167		On 20/06/2019	Spot Bond	9.52000	101.89284		9.51000	101.89911			0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.81021			100.78790			0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	119.93000		1.75000	119.89035			0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.78391			100.76180			0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.80798			100.78519			0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.75984			100.73840			0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.86938			100.84592			0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.07972			102.05975			0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.75117			100.72997			0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.60455			101.58308			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL185	On 20/09/2022	Spot Bond	0.00000	100.80317			100.78051			0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.79309			100.77125			0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.83432			100.81132			0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.84697			100.82362			0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.82690			100.80789			0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.01401			100.99485			0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.84998			100.82655			0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.84998			100.82655			0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.88484			100.85988			0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.78873			100.76648			0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.89788			100.87311			0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.33178			102.30919			0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.88484			100.85988			0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	98.69828			98.67876			0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.86654			100.84265			0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.84643			100.82255			0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	139.09230			138.53526			0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	140.09959			139.53835			0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.74057			100.71967			0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.73381			100.71311			0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	101.35665			101.33748			0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.75213			100.73091			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	99.88761			99.86521			0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.78391			100.76180			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL215	On 20/09/2018	Spot Bond	0.00000		100.74152			100.72061			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.74057			100.71967			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.81884			100.79629			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000		101.77782			101.75565			0	0.00
ACL219	On 26/01/2021	Spot Bond	0.00000		100.02254			100.00000			0	0.00
ACL220	On 26/01/2021	Spot Bond	0.00000		100.02218			100.00000			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		101.16526			101.14180			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		99.93549			99.91397			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		99.93778			99.91693			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		101.48799			101.46437			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		38.92595	100.00000		38.83165			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		14.10704	100.00000		14.07286			0	0.00
AFS2U	On 02/07/2020	Spot Bond	100.00000		1.53496	100.00000		1.53124			0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		101.38358			101.36283			0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		101.52187						0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		101.61399						0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.16926			100.14782			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.18541			100.16195			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.20690			100.18075			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.16159			100.14136			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.00000		100.81017	7.99000		100.79546			0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.20609			100.18028			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.23852			100.20864			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AHL01U	On 15/04/2020	Spot Bond	100.00000		40.45132		100.00000	40.31407			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		10.40817		100.00000	10.37285			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.09000		101.58032		9.08000	101.58591			0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.58000		114.11913		9.61000	113.91650			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.51500		106.12318		7.52000	106.09887			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.30000		101.18826		9.32500	101.01519			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.24290		100.00000	14.21138			0	0.00
AIR05	On 29/05/2030	Spot Bond	9.91500		102.25725		9.97500	101.76835			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.66000		170.55281		2.66000	170.49223			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.09884			101.07728			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.69285			100.67129			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.74470			100.72150			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		100.75141			100.73228			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		101.72619			101.69732			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.75085			100.73094			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		100.77907			100.75763			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		101.08377			101.05495			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.44730			101.43031			0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		91.39000			94.10000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN017	On 09/03/2016	Spot Bond	0.00000		101.19205			101.17511			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		115.28675			114.18642			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.71000		235.09811		2.67000	236.25767			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		114.94709			114.01098			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		99.46328			99.43952			0	200,000,000.00
ASN031	On 14/08/2017	Spot Bond	0.00000		114.37092			113.18503			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		115.64669			114.09008			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		101.72961			101.70695			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.72500		208.45097		2.68500	209.52787			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		100.69812			100.67842			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		100.69991			100.67949			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.31035			100.28958			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		100.25823			100.23652			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		100.13652			100.02982			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		99.99973			99.97865			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		99.95834			99.93754			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		98.50568			98.50422			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
ASN063	On 13/11/2015	Spot Bond			0.00000		100.01657			100.01672			0.00	0	0.00
ASN064	On 22/05/2020	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN066	On 01/06/2018	Spot Bond			0.00000		101.14689			101.12569			0.00	0	0.00
ASN068	On 15/06/2018	Spot Bond			0.00000		100.88339			100.86313			0.00	0	0.00
ASN069	On 07/02/2020	Spot Bond			0.00000		99.78244			100.90994			0.00	0	0.00
ASN070	On 12/06/2020	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN072	On 30/06/2016	Spot Bond			0.00000		100.84117			100.82414			0.00	0	0.00
ASN073	On 20/07/2018	Spot Bond			0.00000		91.02515			93.99616			0.00	0	0.00
ASN074	On 02/07/2016	Spot Bond			0.00000		100.50302			100.48379			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond			100.00000		38.47129		100.00000	38.38614			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond			100.00000		22.25755		100.00000	22.20363			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond			100.00000		22.35249		100.00000	22.29834			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond			100.00000		21.92527		100.00000	21.87215			0.00	0	0.00
ASN43U	On 10/03/2017	Spot Bond			100.00000		30.75967		100.00000	30.68515			0.00	0	0.00
ASN49U	On 19/09/2016	Spot Bond			100.00000		41.41974		100.00000	41.31941			0.00	0	0.00
ASN50U	On 16/03/2018	Spot Bond			100.00000		17.11017		100.00000	17.06872			0.00	0	0.00
ASN55U	On 29/12/2016	Spot Bond			100.00000		40.67967		100.00000	40.58112			0.00	0	0.00
ASN56U	On 29/06/2016	Spot Bond			100.00000		58.83574		100.00000	58.69321			0.00	0	0.00
ASN75U	On 20/09/2020	Spot Bond			100.00000		1.07700		100.00000	1.07270			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond			0.00000		100.92314			100.90335			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond			0.00000		100.68267			100.66341			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond			0.00000		100.97500			100.95477			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond			9.09000		105.05666		9.08000	105.05860			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond			0.00000		100.78482			100.76423			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
BAW15	On 01/02/2016	Spot Bond		0.00000	100.06238			100.04431			0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.98307			100.96227			0	400,000,000.00
BAW18	On 05/12/2020	Spot Bond		0.00000	101.35680			101.33564			0	0.00
BAW19	On 05/12/2020	Spot Bond		9.59000	101.23802		9.60500	101.15043			0	1,070,200,000.00
BAW2	On 02/10/2015	Spot Bond		6.77500	104.55414		6.79000	104.53213			0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		82.32662		100.00000	82.14286			0	0.00
BAW21	On 24/03/2022	Spot Bond		9.74000	101.01545		9.75500	100.91807			0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	102.80755			102.78680			0	0.00
BAW8	On 02/10/2017	Spot Bond		8.81500	105.34091		8.80500	105.33586			0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.87699	101.64610		10.84274	101.63061			0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.74598	100.94794		10.74634	100.91858			0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.83137	100.97359		10.83318	100.94372			0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.83660			100.80673			0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.91275	100.95926		10.91162	100.92972			0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.74332	100.96938		11.72448	100.97686			0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.85546			100.82491			0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.85546			100.82491			0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.85553			100.82498			0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.12699	100.78528		11.09274	100.76924			0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.05201	101.03891		11.01673	101.02167			0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.74598	100.94794		10.74634	100.91858			0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.06000	101.12583		11.06000	101.09561			0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.18353	100.91703		10.14778	100.91269			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.58243			101.55522			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.79481			100.76605			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.79481			100.76605			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	7.17967	104.22142		7.29670	104.07746			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.59000	99.98414		11.58000	99.97008			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	11.51500	98.32032		11.50500	98.30874			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	100.74259			100.71611			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	100.70046		9.28000	100.67537			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.78371			100.75536			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.39000	98.09962		11.38000	98.09045			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.76150			100.73397			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.78001			100.75180			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.78001			100.75180			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	100.75262			100.72540			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.79867			100.77016			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	100.79867			100.77016			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.75410			100.72682			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.77269			100.74512			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.79877			100.77026			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
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.62950			100.60709			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000		100.65013			100.62662			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.87699		101.86493		13.84274	101.84114			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.15487		101.42009		15.11952	101.42390			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.04086		101.24226		14.00769	101.23307			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		101.01915			100.98225			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		101.01915			100.98225			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		101.01915			100.98225			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		101.05571			101.01748			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.89072			100.85849			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		37.18010		100.00000	37.10957			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		20.00339		100.00000	19.95494			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.20534		100.00000	18.16123			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.23786		100.00000	11.21064			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.23786		100.00000	11.21064			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.58711		100.00000	13.55419			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.77300		100.00000	11.74448			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.13748			100.11734			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.41831			100.39848			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.24933			100.23011			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.74660		100.00000	9.72299			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.74660		100.00000	9.72299			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		98.64865		100.00000	98.91599			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BCP95U	On 21/08/2015	Spot Bond	100.00000		93.83033		100.00000	93.58974			0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000		90.57072		100.00000	90.34653			0	0.00
BCP97U	On 23/10/2015	Spot Bond	100.00000		80.75221		100.00000	100.00000			76,600,000,000	31,700,000,000.00
BD0202	On 31/12/2018	Spot Bond	1.92000		184.66497		1.92000	184.60311			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.10000		163.11951		8.13000	162.48562			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.10000		163.47231		8.13000	162.84310			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.48500		99.41247		8.51500	99.16388			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	8.19000		99.83890		8.18000	99.84034			0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.14596			100.12461			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.61874			100.59832			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.15817			100.13507			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.16754			100.14310			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.19343			100.16523			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		52.07671		100.00000	51.95055			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		99.96105			99.94159			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		99.96022			99.94036			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		99.95994			99.93995			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		99.95663			99.93502			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		99.95220			99.92845			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		40.75961		100.00000	40.65979			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		40.75961		100.00000	40.65979			0	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		100.93007			100.90872			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.94756			100.92579			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.31500		103.93734	8.30500		103.92943			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.99999			100.97700			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.09301			101.06783			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		23.27688	100.00000		23.22049			0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		23.27688	100.00000		23.22049			0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		102.85495			102.83027			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.14000		101.00455	11.15500		100.92481			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		99.78875			99.76242			0	0.00
BGL04	On 05/02/2025	Spot Bond	11.03000		96.36801	11.04500		96.28841			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		103.62589			103.60493			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		77.21154	100.00000		77.05955			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		101.20432			101.18415			1,070,000,000	535,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.24070			100.22003			0	0.00
BID06	On 30/06/2019	Spot Bond	8.70000		101.17132	8.69000		101.18058			0	2,200,000,000.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.27583			100.25740			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		98.58562			98.60308			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		101.25326			101.23533			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.44768			101.42684			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		101.23961			101.22104			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		101.30054			101.28104			0	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	101.41125			101.39009			0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	101.87161			101.84345			0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	102.63028			102.59169			0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.02243			100.00007			0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.02318			100.00015			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	100.97021			100.94495			0	0.00
BSR16	On 17/06/2016	Spot Bond		0.00000	101.04855			101.02124			0	0.00
BSR17	On 19/06/2018	Spot Bond		0.00000	101.13779			101.10869			0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	98.39439			98.37528			0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	97.75320			97.73432			0	0.00
BTC040	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
BTC041	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.98263			0	0.00
BTC043	On 04/08/2015	Spot Bond		0.00000	98.54149			98.55906			0	0.00
BTC045	On 13/08/2015	Spot Bond		0.00000	99.71835			99.70075			0	0.00
BTC046	On 24/08/2015	Spot Bond		0.00000	99.52539			99.50781			0	0.00
BTC047	On 21/08/2015	Spot Bond		0.00000	99.57689			99.55926			0	0.00
BTC048	On 04/09/2015	Spot Bond		0.00000	99.32587			99.30813			0	0.00
BTC049	On 07/09/2015	Spot Bond		0.00000	99.27287			99.25513			0	0.00
BTC051	On 11/09/2015	Spot Bond		0.00000	98.87765			98.86706			0	0.00
BTC052	On 07/10/2015	Spot Bond		0.00000	98.74530			98.72763			0	0.00
BTC054	On 14/01/2016	Spot Bond		0.00000	100.38585			100.36741			0	0.00
BTC055	On 21/10/2015	Spot Bond		0.00000	98.49922			98.48156			0	0.00
BTC056	On 19/10/2015	Spot Bond		0.00000	98.53376			98.51609			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BTC057	On 19/01/2016	Spot Bond	0.00000		100.24355			100.22481			0	0.00
BTC058	On 14/10/2015	Spot Bond	0.00000		98.61965			98.60195			0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		38.48862		100.00000	38.39538			0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.64104			100.61908			0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.66448			100.64170			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.85041			100.82934			0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		101.52913			101.50776			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		19.08260		100.00000	19.03638			0	0.00
CBL08	On 02/11/2016	Spot Bond	9.51500		108.63279		9.50500	108.61752			0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		103.82155			103.80005			0	0.00
CBL11	On 06/05/2016	Spot Bond	7.86500		104.30534		7.85500	104.29103			0	0.00
CBL12	On 06/09/2018	Spot Bond	12.59000		101.21403		12.58000	101.20508			0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		97.02056			96.99013			0	0.00
CBL14	On 01/02/2019	Spot Bond	12.89000		96.18539		12.88000	96.17912			0	0.00
CBL16	On 18/05/2017	Spot Bond	8.96500		102.57334		8.95500	102.56538			0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		98.67943			98.64794			0	0.00
CBL18	On 23/08/2019	Spot Bond	12.89000		99.05407		12.88000	99.04974			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.05815			102.00831			0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		94.99692			94.96333			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		101.59098			101.57026			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.54000		94.38764		10.55500	94.30870			0	0.00
CBL23	On 18/05/2018	Spot Bond	0.00000		101.67705			101.65390			0	0.00
CCT01	On 23/06/2023	Spot Bond	10.00500		114.96529		10.03500	114.75887			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CCT02	On 12/06/2024	Spot Bond	10.03500		110.57456		10.06500	110.36093			0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.93000		111.58447		9.96000	111.36257			0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		101.56842			101.53727			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.71500		104.16596		11.70500	104.14007			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.84836			100.81920			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		103.92513			103.89788			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.24960		10.00000	111.22060			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.54783			100.52019			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.94372			100.91762			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.09997			100.07498			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		11.30704	100.00000		11.27135			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000		19.51718	100.00000		19.46990			0	0.00
CGR20U	On 03/07/2018	Spot Bond	100.00000		20.17276	100.00000		20.10978			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		101.39421			101.37015			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.68606			100.66162			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.71214			100.68674			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.74240			100.71592			0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000		0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000		0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000		0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000		0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000	0.00000		100.00000		0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		102.56620			102.52917			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		102.53996			102.50332			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond	0.00000		102.67864			102.63994			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.82770			100.80490			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.18471			101.16514			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.72625	10.11000		100.69926			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.47390			100.45247			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		125.49281	2.76000		125.44779			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		125.50602	3.14000		125.45975			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.35016	8.25000		103.32746			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.70000		127.83124	2.70000		127.78575			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		124.73410	2.40000		124.69073			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.15229			101.12038			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.58500		102.27845	8.59000		102.24926			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.17235			100.15077			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.17584			100.15343			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.63500		102.32714	8.64000		102.29776			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.63500		102.32714	8.64000		102.29776			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.68500		101.13774	8.69000		101.10791			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.84718			100.82384			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.93088			100.90519			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.25000	10.00000		111.22100			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.25000	10.00000		111.22100			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		101.57707			101.55663			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	101.42253			101.40073			0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.96400		9.35000	103.93776			0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.96400		9.35000	103.93776			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	101.39753			101.37697			0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	101.10296			101.08186			0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	101.47521			101.45481			0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	101.47521			101.45481			0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	101.47521			101.45481			0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	101.02979			101.00841			0	0.00
CLN262	On 26/03/2019	Spot Bond		9.32000	104.23200		9.31000	104.23688			0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.57206			100.55111			0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	104.24894			104.22798			0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	101.05015			101.02873			0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	101.04546			101.02418			0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	101.10690			101.08558			0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	101.41590			101.39519			0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	101.60204			101.57738			0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	101.24464			101.22361			0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	101.87333			101.85299			0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.75020			100.72904			0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	102.01117			101.99031			0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	101.64294			101.62181			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN290		On 26/06/2017	Spot Bond	0.00000	100.97422			100.94954			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.80092			100.77595			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	102.63178			102.61015			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	111.25000		10.00000	111.22100			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.57176			100.54684			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.79229			100.76759			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.60173			100.57672			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.90267			100.87777			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.57181			100.54690			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.99032			100.96609			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.67989			100.65530			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	143.82302			143.82302			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.95852			101.93546			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	143.78958			143.78958			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	143.27482			143.27482			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	143.71475			143.71475			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	141.05494			141.05494			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	141.98719			141.98719			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	101.80844			101.78378			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.84000	95.47285		10.86500	95.32686			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.36000	97.02430		11.38500	96.87512			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.65013			100.62662			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.89636			100.87107			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
CLN318	On 14/11/2022	Spot Bond		0.00000	101.76767			101.74357			0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.08765			100.06571			0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	99.92642			99.90192			0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.10579		8.80500	102.08189			0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.78873			100.76648			0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.08848			100.06635			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	100.83874			100.81508			0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.89443			100.86921			0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.86672			100.84283			0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	101.19704			101.16388			0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	82.29801			82.24026			0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.94459			100.91851			0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.65013			100.62662			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	100.00000		0.00000	99.97713			0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	101.03517			101.00596			0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.65385			100.63021			0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	101.18977			101.15682			0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.98322			100.95606			0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.75948			100.73859			0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.86757			100.84309			0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.97735			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN347	On 10/02/2016	Spot Bond	0.00000		101.70342			101.68222			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.63524			100.61226			0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		99.99977			99.98017			0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		101.31535			101.29422			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		99.95477			99.93217			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.08712			100.06532			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.71935			100.69906			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.02000		106.71829		10.04500	106.54476			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.80376			100.78163			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		99.75996			99.73336			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.16000		108.85897		12.18500	108.68865			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		99.75015			99.72246			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.19000		102.35911		12.21500	102.19773			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		105.34835		10.02000	105.32036			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		99.75015			99.72246			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.02309			100.00000			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.95195			100.92509			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.79156			100.76977			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.80812			100.78586			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.80826			100.78601			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.67766			100.65315			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.54000		104.92457		9.55500	104.83305			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN377	On 30/06/2017	Spot Bond	0.00000		100.79968			100.77090			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.87045			100.84589			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.98000		101.33539		10.98000	101.30597			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		103.85523		11.00000	103.82501			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.90526			100.88028			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.12525			100.02029			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.95000		104.68041		11.97500	104.51015			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.96919			100.94184			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.80800			100.78574			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.02295			99.99964			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.86177			100.83801			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		100.57583			100.55462			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.74485			100.72437			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.75020			100.72904			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		100.79354			100.77115			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		101.16747			101.14627			0.00	0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		100.86084			100.83656			0.00	0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000		101.09530			101.06438			0.00	0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000		101.70244			101.67924			0.00	0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000		101.69224			101.66919			0.00	0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000		100.79354			100.77115			0.00	0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000		100.89443			100.86921			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
CLN402	On 30/06/2017	Spot Bond	0.00000		100.62191			100.59978			0	0.00
CLN403	On 30/06/2017	Spot Bond	0.00000		100.60542			100.58352			0	0.00
CLN404	On 21/02/2018	Spot Bond	0.00000		101.57026			101.54218			0	0.00
CLN405	On 20/06/2016	Spot Bond	0.00000		100.70198			100.68218			0	0.00
CLN406	On 20/06/2020	Spot Bond	0.00000		85.50832			85.50832			1,000,000,000	1,000,000,000.00
CLN407	On 20/06/2020	Spot Bond	0.00000		100.79835			100.77583			0	0.00
CLN408	On 25/07/2016	Spot Bond	0.00000		100.01663			100.00000			0	0.00
CLN409	On 18/07/2020	Spot Bond	0.00000		100.38839			100.36240			0	0.00
CLN410	On 20/09/2020	Spot Bond	0.00000		100.44549			100.42064			0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		42.23042		7.01000	42.22258			0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		173.95596			172.96936			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	8.48500		149.68844		8.51500	149.46698			0	0.00
CLN88	On 28/04/2028	Spot Bond	8.10000		163.11951		8.13000	162.48562			0	0.00
CLN89	On 02/03/2028	Spot Bond	8.10000		163.47231		8.13000	162.84310			0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		98.39177			98.37262			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		98.37802			98.35871			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.42000			100.39654			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.76054			100.73789			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.85689			100.83327			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.80237			100.78028			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.81314			100.79075			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.41229			100.38929			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.80317			100.78051			0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.08765			100.06571			0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.73189			100.71124			0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.78877			100.76706			0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.78389			100.76232			0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.78871			100.76700			0	0.00
CLNF15	On 20/06/2020	Spot Bond		0.00000	100.80317			100.78051			0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	101.53753			101.51350			0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.31401			100.28969			0	0.00
COJ02	On 15/09/2016	Spot Bond		8.76500	106.19720		8.77000	106.16916			0	0.00
COJ04	On 05/06/2018	Spot Bond		8.64000	102.17775		8.63000	102.17916			0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.18000	112.50944		10.19500	112.39345			0	0.00
COJ06	On 09/12/2015	Spot Bond		7.23500	102.68018		7.25000	102.65481			0	0.00
COJ07	On 23/03/2021	Spot Bond		9.75000	108.09039		9.76500	107.99657			0	0.00
COJG01	On 09/06/2024	Spot Bond		9.80000	103.55646		9.82500	103.38142			0	0.00
COT01	On 03/04/2023	Spot Bond		10.17000	97.30217		10.19500	97.14948			0	0.00
COT02	On 03/04/2028	Spot Bond		10.83000	98.91107		10.86000	98.68484			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond		10.83000	91.95461		10.86000	91.73680			0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	101.32513			101.30384			0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	99.89260			99.87454			0	0.00
CPL01U	On 12/12/2019	Spot Bond		100.00000	11.02330		100.00000	10.99660			0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	101.32678			101.30649			0	0.00
CPL022	On 23/09/2019	Spot Bond		0.00000	100.74471			100.72364			0	0.00
CPL024	On 27/11/2017	Spot Bond		0.00000	101.30954			101.28801			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPL026	On 20/08/2015	Spot Bond	0.00000		103.09288			103.07342			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		101.88581			101.86616			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.24260	100.00000		10.21779			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.67106	100.00000		12.64036			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.51500		98.10501	11.53000		97.99948			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		17.78924	100.00000		17.74615			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		9.65054	100.00000		9.62716			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		18.51633	100.00000		18.47148			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.02450			100.00719			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.84000		100.31853	7.83000		100.31698			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		101.32004			101.30054			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		101.23963			101.22072			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		101.06887			101.04986			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		97.61273	100.00000		97.35450			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		101.03281			101.01209			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.43306			100.41030			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		103.44043			103.42066			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		101.75637			101.73660			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		101.03326			101.00410			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.14166			100.10621			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.89924			100.87386			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		55.02802			54.98099			0	0.00
DV2021	On 18/06/2021	Spot Bond	9.31000		99.72147	9.32500		99.63033			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DV21	On 15/06/2016	Spot Bond		7.48500	108.04198		7.49000	108.01586			0	0.00
DV22	On 07/02/2020	Spot Bond		9.05000	101.20437		9.06500	105.83669			0	1,350,000,000.00
DV23	On 27/02/2023	Spot Bond		9.45000	107.08564		9.47500	106.92265			0	1,050,000,000.00
DV24	On 18/02/2024	Spot Bond		9.43000	105.77541		9.45500	105.60251			0	0.00
DV29	On 18/02/2029	Spot Bond		9.46500	109.24617		9.52500	108.75114			0	0.00
DVC007	On 15/09/2015	Spot Bond		0.00000	100.80013			100.78123			0	0.00
DVC008	On 20/11/2015	Spot Bond		0.00000	101.31442			101.29500			0	0.00
DVC010	On 15/09/2015	Spot Bond		0.00000	100.87488			100.85596			0	0.00
DVC011	On 11/06/2016	Spot Bond		0.00000	100.91932			100.90010			0	0.00
DVC012	On 26/01/2016	Spot Bond		0.00000	100.01858			100.00000			0	0.00
DVC013	On 25/06/2016	Spot Bond		0.00000	100.61201			100.59265			0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	101.42570			101.40730			0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.38397			100.36432			0	0.00
DVF18	On 30/03/2018	Spot Bond		0.00000	100.08286			100.06228			0	0.00
E170	On 01/08/2020	Spot Bond		8.16000	121.46271		8.17500	121.36711			0	2,400,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	95.93294			95.88060			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		2.40000	100.08176		2.40000	100.04683			0	0.00
EL28	On 02/05/2028	Spot Bond		2.15000	125.75311		2.15000	125.71021			0	6,496,600,000.00
EL29	On 19/11/2029	Spot Bond		2.15000	113.22924		2.15000	113.19063			0	0.00
EL30	On 29/07/2030	Spot Bond		2.07000	114.06583		2.07000	114.02706			0	0.00
EL31	On 02/06/2031	Spot Bond		2.31000	103.56606		2.27000	104.08382			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EL36	On 31/01/2036	Spot Bond	2.38000		100.50146		2.38000	100.46644			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.59000		103.78261		9.60500	103.69587			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.49000		109.29139		9.50500	109.19748			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.88000		103.27326		9.91000	103.07185			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.10000		97.71799		10.16000	97.43981			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.24000		104.79709		10.30000	104.49447			0	3,999,999,600.00
EMM06	On 23/06/2025	Spot Bond	9.98000		101.96573		10.01000	101.82616			0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		101.45746			101.43740			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		99.34539			99.32441			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.94431			100.92406			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		99.81966			99.79946			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		99.82688			99.80748			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		99.83676			99.81843			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		103.03503			103.01545			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		101.29024			101.27053			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		101.34903			101.32296			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		99.10326			99.07916			0	1,000,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000		99.32876			99.30334			0	0.00
EQS07	On 09/04/2018	Spot Bond	10.17000		99.07583		10.16000	99.07160			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		97.52534			97.49952			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		99.05267			99.02469			0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		101.56103			101.53955			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		101.65776			101.63490			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		101.52085			101.50171			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.25000	10.00000	111.22100				0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		101.41732			101.39696			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.47520			101.45401			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		101.40574			101.38555			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		101.45398			101.43309			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		101.42567			101.40613			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		101.40630			101.38704			0	0.00
ES15	On 30/08/2015	Spot Bond	6.25000		103.29133	6.25000	103.27375				0	350,000,000.00
ES18	On 20/04/2018	Spot Bond	8.00500		105.47875	7.99500	105.48073				306,400	10,500,596,800.00
ES23	On 25/01/2023	Spot Bond	8.68500		107.21261	8.71000	107.04616				369,900	52,617,640,000.00
ES26	On 02/04/2026	Spot Bond	8.93000		95.15267	8.96000	94.93638				52,108,900	10,352,686,100.00
ES33	On 15/09/2033	Spot Bond	9.58500		84.96443	9.65500	84.43004				36,632,366,600	46,971,688,100.00
ES42	On 25/04/2042	Spot Bond	9.65500		91.15623	9.73000	90.48921				334,500	86,480,651,500.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.43447			100.41151			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		98.56959			98.54501			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		101.37048			101.34950			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.23116			100.20971			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.68419			100.66289			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		101.46640			101.44529			400,000,000	200,000,000.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		101.33215			101.31305			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		101.10030			101.08108			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFC17	On 09/10/2015	Spot Bond	0.00000		102.13073			102.11118			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		101.38537			101.36738			0	0.00
FIFC19	On 07/12/2015	Spot Bond	0.00000		100.91156			100.89174			0	0.00
FIFC20	On 07/12/2015	Spot Bond	0.00000		100.85802			100.83908			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.17201		100.00000	12.66669			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		9.90055		100.00000	12.32812			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.90665			100.88584			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		99.97947			99.95543			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.01146			100.98819			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.08126			101.05635			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.49000		98.02357		9.48000	98.02677			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.90759			100.88904			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.90752			100.88897			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.02057			99.99995			3,100,000,000	1,550,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		103.08149			103.05964			0	247,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		101.29346			101.27076			0	100,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.31475			101.29166			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.24000		100.46703		10.25500	100.37522			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		101.32551			101.29932			0	0.00
FRB16	On 08/07/2025	Spot Bond	0.00000		100.53273			100.50612			0	0.00
FRB17	On 08/01/2027	Spot Bond	0.00000		100.54032			100.51331			0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.34000		105.84653		10.33000	105.84630			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		102.05661			102.03285			0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	2.00000		136.38127		2.00000	136.33517			0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.05000		282.24680		2.05000	282.15118			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.26500		115.06108		2.23500	115.31858			0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.98000		156.66378		2.98000	156.60679			0	0.00
FRBI33	On 07/12/2033	Spot Bond	3.22000		194.82322		3.18000	195.81064			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.05500		105.74845		7.07000	105.72605			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.58900		67.07391		7.59000	67.05753			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.40000		42.66225		9.40000	42.65003			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.64000		41.30195		9.64000	41.28987			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.54429			101.51567			0	300,000,000.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.95432			100.92797			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.82776			100.80495			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.90761			100.88258			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000				0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000				0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.88484			100.85988				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	100.84355			100.81976				0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	101.04230			101.01460				0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000				0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.87045			100.84589				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	100.92513			100.89902			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	101.13817			101.10604			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.10483			101.07364			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	22.83991		100.09221	22.78454			0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.79065			100.76835			0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	109.20741			109.36077			0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.06104			101.03169			0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	101.44284			101.43300			0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.88804			100.86355			0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			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
FRC152	On 20/12/2017	Spot Bond	0.00000		100.89781			100.87304			0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000		100.82088			100.79827			0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000		100.82721			100.80387			0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		101.08099			101.05047			0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.81278			100.78985			0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		66.54424		13.22500	66.52071			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.76658			100.74495			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.76754			100.74589			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		101.13906			101.10754			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.80220			100.77957			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.49500		103.58114		3.46500	103.80615			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.83683			100.81321			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.83683			100.81321			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		103.62756			103.60313			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.65013			100.62662			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		98.85101			98.82783			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.78873			100.76648			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.77043			100.74870			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		102.18058			102.15362			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.90116			100.87573			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		101.67014			101.64826			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		102.15795			102.13127			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.02470			100.00000			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		101.03326			101.00410			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC184	On 20/12/2018	Spot Bond		0.00000	100.81951			100.79639			0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	101.05528			101.02610			0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.76177			100.74028			0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.82721			100.80387			0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.82721			100.80387			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.86626			100.84643			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.55105			100.52997			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.58059			100.55836			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.58998			100.57039			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.25000		10.00000	111.22100			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.40750			100.38719			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.87333			100.84869			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.38847			100.36807			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.57152			100.55191			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.36572			100.34529			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.36669			100.34621			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.24591			100.22311			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.22378			100.20301			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.24591			100.22311			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.22290			100.20220			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	101.89855			101.87642			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.97141		8.75000	101.94743			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.76753			100.74555			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC207	On 20/09/2021	Spot Bond			100.00000		10.36390		100.00000	10.33880			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond			100.00000		9.50090		100.00000	9.47788			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond			0.00000		95.77742			95.74637			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond			100.00000		11.91013		100.00000	11.88128			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond			0.00000		100.85604			100.83189			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond			100.00000		23.38415		100.00000	23.32688			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond			0.00000		101.82036			101.79888			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond			100.00000		10.05929		100.00000	10.03492			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond			100.00000		24.43471		100.00000	24.37551			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond			0.00000		101.82032			101.79884			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond			100.00000		24.40303		100.00000	24.34391			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond			0.00000		101.81584			101.79442			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond			0.00000		101.72397			101.70369			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond			0.00000		101.89647			101.87498			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond			0.00000		101.78014			101.76005			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond			2.81000		129.97515		2.81000	129.92833			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond			0.00000		101.60966			101.58969			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond			0.00000		101.58836			101.56866			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond			0.00000		101.58836			101.56866			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond			0.00000		101.54469			101.52276			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond			0.00000		100.97391			100.95397			0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond			0.00000		100.83265			100.81263			0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond			0.00000		100.72396			100.69816			0.00	0	0.00
FRC230	On 20/06/2020	Spot Bond			0.00000		100.87045			100.84589			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	
FRC231	On 25/06/2018	Spot Bond	0.00000		100.68860			100.66747			0.00	0	0.00
FRC232	On 15/07/2016	Spot Bond	0.00000		100.25970			100.23967			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.88609			100.86166			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		101.12229			101.09922			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		99.99987			99.97865			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.34000		125.96846		3.34000	125.92127			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.90166			100.87679			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.91042			100.88530			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.39000		125.59776		3.39000	125.55055			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.37000		125.74589		3.37000	125.69869			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.68500		130.36870		2.61000	130.46626			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.75500		141.28854		2.68000	141.35855			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		99.99979			99.97584			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.78872			100.76701			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.89586			100.87115			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		101.03974			101.01099			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		101.00282			100.97511			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.84932			100.82536			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.84835			100.82442			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.83708			100.81793			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		13.24371		100.00000	13.21162			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		58.79116		100.00000	58.64874			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		28.79028		100.00000	28.72053			0.00	0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		40.76106		100.00000	40.63380			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
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.88732		100.00000	11.85852			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.71477			100.69098			130,000,000	130,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.20027			101.18081			0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.30459			102.28526			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		99.97525			99.92314			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.64948			98.62878			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		98.80891			98.78858			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		101.56812			101.54556			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.15800		105.01405		2.15800	104.97820			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.50000		112.67096		2.50000	112.63133			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.14069			100.12006			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.13933		10.38000	100.11145			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.13933		10.38000	100.11145			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		99.95039			99.92560			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.64000		109.95943		2.64000	109.92034			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.66000		210.32609		2.62000	211.41537			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.61000		110.53384		2.61000	110.49464			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.69000		209.45809		2.65000	210.54164			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		99.97327			99.94656			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.35000		114.22356		2.32000	114.47866			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.70000		108.82129		2.70000	108.78242			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		52.41200			53.24800			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRS118	On 06/08/2015	Spot Bond	0.00000		101.52317			101.50565			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.80500		106.86333		2.80500	106.82486			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.81000		206.02959		2.77000	207.09055			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.86000		204.62134		2.82000	205.67304			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.28000		100.60336		2.25000	100.82842			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.89000		203.78205		2.85000	204.82822			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	3.08000		101.93270		3.08000	101.89524			0.00	0	0.00
FRS126	On 31/03/2028	Spot Bond	3.02000		156.00227		3.02000	155.94536			0.00	0	0.00
FRS127	On 31/01/2038	Spot Bond	3.53000		94.44416		3.53000	94.40829			0.00	0	0.00
FRS129	On 31/03/2028	Spot Bond	3.01000		156.16736		3.01000	156.11041			0.00	0	0.00
FRS130	On 11/11/2015	Spot Bond	0.00000		101.45315			101.43452			0.00	0	0.00
FRS131	On 31/03/2028	Spot Bond	3.07000		155.11149		3.07000	155.05360			0.00	0	0.00
FRS132	On 07/12/2033	Spot Bond	3.40000		190.42888		3.36000	191.38598			0.00	0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		96.65759			97.87560			0.00	0	0.00
FRS134	On 31/01/2038	Spot Bond	3.46000		95.52094		3.46000	95.47050			0.00	0	0.00
FRS135	On 31/01/2038	Spot Bond	3.43000		96.00284		3.43000	95.95130			0.00	0	0.00
FRS136	On 31/01/2038	Spot Bond	3.24000		99.19027		3.24000	99.15339			0.00	0	0.00
FRS137	On 31/03/2028	Spot Bond	2.88000		158.33183		2.88000	158.27466			0.00	0	0.00
FRS138	On 07/12/2033	Spot Bond	3.17000		196.14900		3.13000	197.14509			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.17000		279.92079		2.17000	279.82505			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.06000		282.05207		2.06000	281.95646			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.78000		268.44459		2.78000	268.34835			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.47000		132.62164		2.47000	132.57510			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.01957			99.99976			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
FRS51	On 31/01/2022	Spot Bond	2.00000		132.21119		2.00000	132.16650			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.18173			100.15873			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.46357			100.44157			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.84986			101.82893			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.48000		109.83429		2.48000	109.79584			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		31.47212		104.97509	31.39250			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		35.04811		101.07593	34.96239			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		28.42135		100.44759	28.35223			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		33.47815		100.76967	33.39648			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		118.87712		2.14000	119.80376			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		115.60666		2.18000	115.86573			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.90471			98.90361			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24000		115.30872		2.21000	115.56693			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.46621			101.44257			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.26000		352.46834		2.26000	352.34693			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.72223			101.70158			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.35319			101.33177			0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRX16	On 15/09/2016	Spot Bond	7.45500		103.50231		7.46000	103.47635			0	0.00
FRX17	On 15/09/2017	Spot Bond	7.96500		104.13279		7.95500	104.13013			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.23000		108.40712		8.22000	108.40798			0	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	8.83000	102.38379		8.84500	102.30680			0	760,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.10000	101.37873		9.11500	101.29372			0	0.00
FRX23	On 28/02/2023	Spot Bond	9.86000	92.05027		9.90500	91.80690			0	0.00
FRX24	On 10/12/2024	Spot Bond	9.94000	106.24974		10.00000	105.85011			500,000,000	500,000,000.00
FRX26	On 01/10/2026	Spot Bond	10.32000	97.66991		10.38000	97.26605			0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.60500	93.65943		10.69000	93.04204			0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.72500	94.93017		10.80500	94.34787			0	0.00
FRX45	On 14/04/2045	Spot Bond	10.11500	82.47571		10.19000	81.87817			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.70584			100.68645			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.71560			100.69594			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.73996			100.71961			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.77896			100.75752			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.80820			100.78594			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.93474			100.90894			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	101.35283			101.33372			0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	101.22161			101.20215			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	101.40360			101.38375			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	101.46000			101.43932			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	101.50699			101.48562			0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.71366			101.68924			0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	60.52746		100.00000	60.38083			0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	10.15482		100.00000	10.13022			0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.70370		100.00000	1.69957			0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.28583		100.00000	0.28514			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000	9.41928	100.00000	9.39647	100.00000	9.39647		0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000	1.58029	100.00000	1.57647	100.00000	1.57647		0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000	0.26513	100.00000	0.26449	100.00000	0.26449		0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.34473		100.32330		100.32330		0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.31500	103.03511	9.30500	103.02499		103.02499		0.00	0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000	102.02705		102.00661		102.00661		0.00	0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000	101.31797		101.29698		101.29698		0.00	0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000	101.33530		101.31403		101.31403		0.00	0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000	101.44789		101.42481		101.42481		0.00	0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000	101.58630		101.56099		101.56099		0.00	0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000	101.67272		101.64602		101.64602		0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000	101.38413		101.36638		101.36638		0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	10.85489	100.00000	10.82860	100.00000	10.82860		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
GRB02U	On 08/12/2017	Spot Bond	100.00000		22.41739		100.00000	22.36308			0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		12.32570		100.00000	12.29584			0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		10.11925		100.00000	10.08766			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		100.01994			100.00000			850,203,400	425,101,700.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.02070			100.00000			0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.02165			100.00000			0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.02297			100.00000			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		101.90179			101.88301			0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.27392			100.25270			0	250,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000		101.55585			101.53668			0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.99081			100.97006			0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		101.50332			101.48165			0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.71385			100.69302			10,000,000	75,800,000.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			0	849,400,000.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		101.06122			101.03961			0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		99.90767			99.88370			0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		11.39693		100.00000	11.36933			0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.90707			100.88628			0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		99.88376			99.86423			0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		99.88229			99.86251			0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000		101.45511			101.43736			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HILC22	On 13/10/2015	Spot Bond		0.00000	100.61712			100.59897			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	8.94628		100.00000	8.90650			0	0.00
HM1B9U	On 19/07/2048	Spot Bond		100.00000	8.94628		100.00000	8.90650			0	0.00
HM1C4U	On 19/07/2048	Spot Bond		100.00000	9.49032		100.00000	9.44813			0	0.00
HM1C5U	On 19/07/2048	Spot Bond		100.00000	9.49032		100.00000	9.44813			0	0.00
HM1D4U	On 19/07/2048	Spot Bond		100.00000	10.23087		100.00000	10.18588			0	0.00
HM1D5U	On 19/07/2048	Spot Bond		100.00000	10.18982		100.00000	10.14452			0	0.00
HM1E4U	On 19/07/2048	Spot Bond		100.00000	11.04476		100.00000	10.99566			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	100.24060			100.21829			0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.31753			100.29295			0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	101.73504			101.71343			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.25000		10.00000	111.22100			0	0.00
HPF05	On 17/02/2017	Spot Bond		9.19500	105.37384		9.18500	105.36200			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HPF06	On 20/02/2020	Spot Bond	0.00000		101.69488			101.67074			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		101.59160			101.56898			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.40500		105.32811		8.42000	105.24184			0	1,490,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.94000		284.39922		1.94000	284.30372			0	2,200,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.92000		291.46999		1.92000	291.37227			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.58500		97.01972		9.65500	96.40406			0	1,810,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.62500		96.62303		9.69500	96.00054			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		35.07069		100.00000	34.98573			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		84.58166		100.00000	84.38900			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		38.67276		100.00000	38.57907			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		38.73758		100.00000	38.64373			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		111.25000		10.00000	111.22100			0	0.00
I2025	On 31/01/2025	Spot Bond	1.60000		121.85507		1.57000	122.13208			0	3,207,095,800
I2033	On 28/02/2033	Spot Bond	1.88000		101.06086		1.86000	101.32696			0	0.00
I2038	On 31/01/2038	Spot Bond	1.88000		125.67875		1.88000	125.63667			0	207,471,400
I2046	On 31/03/2046	Spot Bond	2.01000		124.27245		2.01000	124.23049			0	19,124,640,200.00
I2046	On 31/03/2046	Spot Bond	2.01000		124.27245		2.01000	124.23049			1,204,398,400	70,098,900,000.00
I2050	On 31/12/2050	Spot Bond	1.97000		133.69387		1.97000	133.64890			0	1,006,393,800
I2050	On 31/12/2050	Spot Bond	1.97000		133.69387		1.97000	133.64890			1,006,393,800	43,016,567,500.00
IBL21	On 15/03/2016	Spot Bond	8.18500		104.27172		8.19000	104.24591			0	0.00
IBL22	On 15/03/2018	Spot Bond	8.06500		108.13156		8.05500	108.13234			0	0.00
IBL28	On 18/08/2016	Spot Bond	8.00500		103.91069		8.01000	103.88316			0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		99.88441			99.86501			0	0.00
IBL34	On 31/01/2017	Spot Bond	1.52500		132.61756		1.45000	132.72187			0	0.00
IBL36	On 31/01/2022	Spot Bond	2.07000		135.81375		2.07000	135.76758			0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.09592			101.07598			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL39	On 02/04/2018	Spot Bond		8.18500	104.15258		8.17500	104.15365			0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	101.51502			101.49524			0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	101.51702			101.49799			840,000,000	840,000,000.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.25000		10.00000	111.22100			0	0.00
IBL45	On 21/12/2018	Spot Bond		8.82000	98.43113		8.81000	98.43636			0	0.00
IBL46	On 15/01/2020	Spot Bond		9.25000	93.06879		9.26500	92.99445			0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.80028			100.78087			0	0.00
IBL49	On 02/04/2018	Spot Bond		8.79500	98.90654		8.78500	98.90624			0	0.00
IBL50	On 02/08/2020	Spot Bond		9.30000	99.09004		9.31500	99.00641			0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	99.87354			99.85530			0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	99.02144			99.00177			0	0.00
IBL54	On 31/07/2016	Spot Bond		7.63000	99.57888		7.63500	99.55352			0	0.00
IBL55	On 31/07/2018	Spot Bond		8.60000	98.65925		8.59000	98.66214			0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	99.93831			99.91772			0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	101.47345			101.45469			0	0.00
IBL58	On 13/02/2017	Spot Bond		7.83500	104.85518		7.82500	104.84732			0	0.00
IBL59	On 17/02/2019	Spot Bond		8.56000	106.04343		8.55000	106.04939			0	0.00
IBL60	On 17/02/2024	Spot Bond		9.65000	108.01902		9.67500	107.84430			0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.56131			100.54135			0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.07069			100.05311			0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	99.88946			99.87112			0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	99.98140			99.96281			0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	99.98093			99.96194			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IBL66	On 12/03/2018	Spot Bond			0.00000		100.95064			100.93025			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond			2.80000		130.05212		2.80000	130.00532			0.00	0	125,500,000.00
IBL68	On 29/06/2018	Spot Bond			0.00000		100.60115			100.58052			0.00	0	0.00
IBL69U	On 22/07/2018	Spot Bond			100.00000		15.36771		100.00000	15.30013			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond			100.00000		0.01065		100.00000	0.01063			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000		100.17456			100.07123			0.00	690,000,000	690,000,000.00
IDCG02	On 22/10/2018	Spot Bond			0.00000		100.12052			100.01631			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			9.29000		98.31775		9.30500	98.23370			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond			0.00000		101.32169			101.30185			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond			0.00000		101.23655			101.21590			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond			9.93000		99.38399		9.96000	99.18095			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000		99.95908		5.00000	99.94545			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000		101.35846		5.00000	101.34479			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000		101.47444		4.00000	101.46351			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond			4.00000		101.10987		4.00000	101.09893			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond			100.00000		59.84069		100.00000	59.69573			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond			100.00000		59.72056		100.00000	59.57588			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond			100.00000		59.72056		100.00000	59.57588			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond			9.20000		106.14475		9.20000	106.11868			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			0.00000		101.68714			101.66387			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000		8.11503		100.00000	8.09537			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			0.00000		99.60316			99.57685			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond			100.00000		21.12467		100.00000	21.07350			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond			100.00000		23.67662		100.00000	23.61926			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
IN276U	On 30/06/2021	Spot Bond	100.00000		1.72278	100.00000	1.71949		0.00		0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.12532	100.00000	9.10322		0.00		0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.98973	100.00000	10.96311		0.00		0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		11.02438	100.00000	10.99768		0.00		0	0.00
IN289U	On 30/06/2025	Spot Bond	100.00000		8.76696	100.00000	8.74756		0.00		0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		40.44368	100.00000	40.34570		0.00		0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		95.80052	100.00000	95.54974		0.00		0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		94.31525	100.00000	94.07216		0.00		0	0.00
IN306U	On 24/06/2020	Spot Bond	100.00000		11.71978	100.00000	11.68108		0.00		0	0.00
IN307U	On 30/09/2015	Spot Bond	100.00000		97.63779	100.00000	96.87500		0.00		0	0.00
IN308U	On 30/09/2015	Spot Bond	100.00000		97.63779	100.00000	96.87500		0.00		0	0.00
IN309U	On 30/09/2015	Spot Bond	100.00000		97.63779	100.00000	96.87500		0.00		0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		83.12300	100.00000	82.93827		0.00		0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		92.87532	100.00000	92.63959		0.00		0	0.00
IN542U	On 13/10/2015	Spot Bond	100.00000		82.57919	100.00000	82.39278		0.00		0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		96.98729	100.00000	96.65513		0.00		0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		94.55959	100.00000	94.31525		0.00		0	0.00
INA531	On 28/07/2015	Spot Bond	6.40000		99.91241	6.40000	99.89491		0.00		0	0.00
INA533	On 11/08/2015	Spot Bond	6.40000		99.66796	6.40000	99.65054		0.00		0	0.00
INA534	On 18/08/2015	Spot Bond	6.40000		99.54618	6.40000	99.52881		0.00		0	0.00
INA538	On 08/09/2015	Spot Bond	6.45000		99.17629	6.45000	99.15892		0.00		0	0.00
INA543	On 13/10/2015	Spot Bond	6.60000		98.53892	6.60000	98.52137		0.00		0	0.00
INA544	On 20/10/2015	Spot Bond	6.60000		98.41617	6.60000	98.39866		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
ING115	On 31/03/2016	Spot Bond		10.87699	101.41064		10.84274	101.39519			0	0.00
ING116	On 31/03/2016	Spot Bond		10.87699	100.88881		10.84274	100.87343			0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.86575			100.84184			0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.84962			100.82617			0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	102.04803		6.50000	102.03020			0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.86084			100.83656			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	100.86972			100.84918			0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.28886			100.26955			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.25000		10.00000	111.22100			0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.82695			100.80362			0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	104.92030			104.89818			0	0.00
ING297	On 10/09/2015	Spot Bond		0.00000	99.19532			99.17703			0	0.00
ING298	On 17/09/2015	Spot Bond		0.00000	99.06199			99.04360			0	0.00
ING301	On 12/10/2015	Spot Bond		100.00000	82.76644		100.00000	82.57919			0	0.00
ING305	On 08/01/2016	Spot Bond		0.00000	100.62230			100.60344			0	0.00
ING310	On 15/10/2015	Spot Bond		0.00000	100.19488			100.17713			0	0.00
INGR06	On 10/06/2016	Spot Bond		0.00000	101.46233			101.44144			0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	102.19609			102.16807			0	0.00
IP275U	On 14/10/2015	Spot Bond		100.00000	82.39278		100.00000	82.20721			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.25000		10.00000	111.22100			0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.32047			100.29903			0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.32451			100.30279			0	0.00
IPF06	On 13/04/2017	Spot Bond		8.69500	102.68939		8.70000	102.65769			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPF07	On 01/07/2017	Spot Bond	0.00000		100.56496			100.54417			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.57814			100.55685			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.58694			100.56534			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.27022			100.24928			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.28362			100.26165			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.27555			100.25420			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.64000		100.55066		9.65500	100.45981			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.79885			100.77889			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.75500		105.20409		8.74500	105.19927			0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.46858			100.44744			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.39317			100.37120			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.75747			100.73634			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		102.13445			102.11236			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		101.22365			101.19952			0	120,000,000.00
IV017	On 31/01/2022	Spot Bond	2.75000		130.43778		2.75000	130.39102			0	0.00
IV019	On 31/03/2028	Spot Bond	3.57000		152.65993		3.57000	152.60197			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.62112			100.59732			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.35972			100.33574			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.20302			100.18081			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		101.09394			101.07039			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		98.63265			98.60735			0	0.00
IV030	On 31/01/2025	Spot Bond	3.60000		109.94160		3.57000	110.03996			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.60000		109.94160		3.57000	110.03996			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV031	On 11/03/2025	Spot Bond		0.00000	101.17554			101.15082			0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	101.48352			101.45859			0	0.00
IV057U	On 14/07/2018	Spot Bond		100.00000	9.33789	100.00000	9.29683				0	0.00
IV08	On 30/04/2018	Spot Bond		10.36000	111.19963	10.35000	111.19383				0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	101.71704			101.69373			0	0.00
IV19A	On 31/03/2028	Spot Bond		3.67000	145.69542	3.67000	145.63971				0	0.00
IV531U	On 30/07/2015	Spot Bond		100.00000	99.45504	100.00000	99.18478				0	0.00
IV533U	On 13/08/2015	Spot Bond		100.00000	95.80052	100.00000	95.54974				0	0.00
IV534U	On 20/08/2015	Spot Bond		100.00000	94.07216	100.00000	93.83033				0	0.00
IVA530	On 23/07/2015	Spot Bond		6.40000	99.91241	6.40000	99.92991				0	0.00
IVA531	On 30/07/2015	Spot Bond		6.40000	99.49408	6.40000	99.49408				0	0.00
IVA533	On 13/08/2015	Spot Bond		100.00000	95.80052	100.00000	95.54974			0.00	30,000,000,000	15,000,000,000.00
IVA534	On 20/08/2015	Spot Bond		6.40000	98.77038	6.40000	98.77038				0	0.00
IVA537	On 03/09/2015	Spot Bond		6.45000	98.64038	6.45000	98.64038			0.00	22,600,000,000	11,500,000,000.00
IVA538	On 10/09/2015	Spot Bond		6.45000	98.52017	6.45000	98.52017				0	0.00
IVA539	On 17/09/2015	Spot Bond		6.60000	98.99755	6.60000	98.97983				0	0.00
IVA542	On 08/10/2015	Spot Bond		6.60000	98.62679	6.60000	98.60920				0	0.00
IVA543	On 15/10/2015	Spot Bond		6.60000	98.50382	6.60000	98.48628				0	0.00
IVA544	On 22/10/2015	Spot Bond		6.60000	98.38116	100.00000	80.75221			0.00	14,800,000,000	14,800,000,000.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000				0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000				0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.25000	10.00000	111.22100				0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.14721			100.12961			0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.44784			100.42765			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC014	On 20/05/2016	Spot Bond		0.00000	101.34729			101.32826			0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	101.49795			101.47600			0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	101.19272			101.17224			0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.32123			100.29981			0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.32325			100.30170			0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.32729			100.30547			0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.30910			100.28849			0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.17139			100.14969			0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	99.98045			99.96092			0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.83212			100.81094			0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	101.51559			101.49563			0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	101.21190			101.19311			0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	101.19989			101.18130			0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.54831			100.52645			0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.07444			100.05591			0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.77402			100.75434			0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.59914			100.57782			0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.61426			100.59240			0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.61426			100.59239			0	0.00
IVC036	On 16/07/2019	Spot Bond		9.16000	100.72106		9.15000	100.72932			0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	13.17314		100.00000	13.14414			0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.37811		100.00000	11.35055			0	0.00
IVC040	On 24/07/2021	Spot Bond		9.31000	100.27991		9.32500	100.18734			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IVC041	On 29/07/2017	Spot Bond	0.00000		99.97986			99.95993			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		101.53630			101.51641			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.84841			100.82897			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		105.50479			105.48548			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.07116			100.05344			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.99508			100.97753			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	6.92500		101.97932		6.94000	101.95652			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		99.81117			101.83166			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		101.50344			101.48178			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		101.21071			101.18909			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		99.87572			99.85493			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		101.59690			101.57709			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		101.74570			101.72394			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		101.12870			101.10859			0.00	0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000		100.71882			100.69644			0.00	0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000		99.98112			99.96226			0.00	0	0.00
IVC058	On 03/01/2018	Spot Bond	0.00000		100.54753			100.52570			0.00	0	0.00
IVC059	On 09/06/2016	Spot Bond	0.00000		101.00625			100.98607			0.00	0	0.00
IVC061	On 01/07/2018	Spot Bond	0.00000		100.60871			100.58629			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		99.92724			99.90304			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		99.95941			99.93906			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.14274			100.12046			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		60.38083		100.00000	60.23456			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		101.08809			101.06633			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
KAP001	On 13/06/2017	Spot Bond	0.00000		101.10874			101.08755			0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.97010			100.94783			0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		101.10663			101.08414			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		99.45355	100.00000	99.18256				0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		103.55357			103.52852			0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		99.85399			99.82950			0	0.00
KW01	On 31/10/2027	Spot Bond	8.48000		141.04003	8.51000	140.72418				0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.68898			100.66893			0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.92121			100.90015			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		101.13339			101.11375			0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.74486			100.72444			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.31057			100.29033			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.25000		99.40700	10.26500	99.32919				0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		104.08882	9.71000	104.06156				0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		99.94099			99.92126			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.78500		101.44369	8.77500	101.43774				0	3,331,600,000.00
LGL03	On 03/04/2018	Spot Bond	8.91500		99.41797	8.90500	99.41729				0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.92000		101.20069	9.93500	101.11625				0	650,300,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		101.09374			101.07020			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		101.31444			101.28408			0	0.00
LHL02	On 13/12/2015	Spot Bond	7.94500		102.27772	7.96000	102.25044				0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		101.43050			101.39740			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		101.90948			101.87992			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
LRFA1	On 17/11/2025	Spot Bond	0.00000		101.47877			101.45781			0	0.00	
LRFB1	On 17/11/2025	Spot Bond	0.00000		101.55408			101.53108			0	0.00	
LRFC1	On 17/11/2025	Spot Bond	0.00000		101.66629			101.64161			0	0.00	
MAQ062	On 13/11/2015	Spot Bond	0.00000		101.45677			101.43721			0	0.00	
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.81770			100.79839			0	0.00	
MAQ070	On 30/07/2015	Spot Bond	0.00000		99.96552			99.94828			0	0.00	
MAQ071	On 11/08/2015	Spot Bond	0.00000		99.75545			99.73799			0	0.00	
MAQ072	On 10/09/2015	Spot Bond	0.00000		99.21833			99.20057			0	0.00	
MAQ073	On 09/10/2015	Spot Bond	0.00000		98.71485			98.69725			0	0.00	
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		102.70475			102.68409			0	0.00	
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		102.72476			102.70397			0	0.00	
MAQ0A3	On 31/08/2018	Spot Bond	0.00000		100.42904			100.41314			0	0.00	
MAQ0A4	On 31/08/2018	Spot Bond	0.00000		100.45533			100.43852			0	0.00	
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.76150			100.73397			0	0.00	
MBC024	On 05/09/2015	Spot Bond	0.00000		99.31843			99.30096			0	0.00	
MBC025	On 07/10/2015	Spot Bond	0.00000		98.75600			98.73847			0	0.00	
MBF029	On 01/10/2015	Spot Bond	0.00000		100.59222			100.57290			0	0.00	
MBF030	On 01/10/2017	Spot Bond	0.00000		101.25879			101.23920			0	0.00	
MBF033	On 28/03/2016	Spot Bond	0.00000		100.65718			100.63793			0	0.00	
MBF035	On 10/12/2016	Spot Bond	0.00000		101.08929			101.07047			0	0.00	
MBF037	On 11/11/2016	Spot Bond	0.00000		101.34454			101.32549			0	0.00	
MBF039	On 17/04/2017	Spot Bond	0.00000		100.29518			100.27536			0.00	400,000,000	200,000,000.00
MBF040	On 06/08/2015	Spot Bond	0.00000		99.84426			99.82677			0	0.00	
MBF041	On 07/08/2016	Spot Bond	0.00000		99.81980			101.56423			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBF042	On 07/08/2017	Spot Bond		0.00000	99.81553			101.59970			0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.95285			100.93349			0	0.00
MBF044	On 11/04/2016	Spot Bond		0.00000	100.28786			100.26862			1,968,000,000	984,000,000.00
MBF045	On 13/04/2018	Spot Bond		0.00000	100.31238			100.29148			0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	55.87162		100.00000	55.73627			0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	27.74369		100.00000	27.67648			0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	19.82517		100.00000	19.77714			0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	19.90386		100.00000	19.85563			0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	23.87480		100.00000	23.81697			0	0.00
MBP33U	On 17/02/2017	Spot Bond		100.00000	24.97310		100.00000	24.91261			0	0.00
MBP34	On 29/04/2018	Spot Bond		0.00000	99.98133			99.96274			0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.82000	103.18786		8.81000	103.19485			0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.84000	102.70887		8.83000	102.71578			0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	102.30688			102.28559			0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.45778			100.43688			0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.47746			100.45566			0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.00000	103.31225		7.99000	103.30134			0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.81000	102.11577		8.80000	102.12128			0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.56500	102.71578		9.58000	102.61786			0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.71070			100.69117			0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.73509			100.71488			0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.60000	103.25314		9.61500	103.17503			0	0.00
MGL01	On 15/09/2015	Spot Bond		7.09500	103.26641		7.11000	103.24443			0	2,470,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
MIL02	On 31/05/2017	Spot Bond			8.92500	101.13846		8.91500	101.13100			0.00	0	0.00
MIP4C	On 13/01/2016	Spot Bond			0.00000	100.27903			100.26038			0.00	0	0.00
MIP4F	On 13/01/2016	Spot Bond			0.00000	100.29412			100.27452			0.00	0	0.00
MIP4U	On 13/01/2016	Spot Bond			100.00000	72.95072		100.00000	72.67227			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond			0.00000	100.86007			100.83935			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond			9.44000	106.29928		9.45500	106.20708			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond			0.00000	100.55646			100.53312			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond			100.00000	36.81389		100.00000	36.72470			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond			8.62500	101.09151		8.61500	101.08491			0.00	0	140,000,000.00
MTN04	On 13/07/2017	Spot Bond			8.61500	103.08363		8.60500	103.07803			0.00	0	609,100,000.00
N4A211	On 14/08/2020	Spot Bond			100.89771	7.66911		100.89771	7.65038			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond			100.61875	7.76673		100.61875	7.74780			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N5A16	On 20/06/2016	Spot Bond			0.00000	100.93054			100.91123			0.00	0	0.00
N5B23	On 20/06/2023	Spot Bond			0.00000	100.99621			100.97553			0.00	0	0.00
N5C23	On 20/06/2023	Spot Bond			0.00000	101.00934			100.98839			0.00	0	0.00
N5D23	On 20/06/2023	Spot Bond			0.00000	101.15213			101.12820			0.00	0	0.00
N5E23	On 20/06/2023	Spot Bond			0.00000	101.27098			101.24457			0.00	0	0.00
N5F23U	On 20/06/2023	Spot Bond			100.00000	11.63506		100.00000	11.60687			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
N5G23U	On 20/06/2023	Spot Bond	100.00000		12.45665	100.00000	12.42648				0	0.00
NAM01	On 19/11/2022	Spot Bond	9.75000		93.88622	9.77500	93.73977				1,600,000,000	1,800,000,000.00
NAM02	On 29/06/2020	Spot Bond	9.39000		101.53892	9.40500	101.45511				0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.71000		99.30521	7.71500	99.28013				0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.28000		99.96809	9.29500	99.88198				0	170,200,000.00
NBK12A	On 19/03/2021	Spot Bond	8.89000		105.45634	8.90500	105.36505				0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.35000		105.66028	9.37500	105.48595				0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		102.20261		102.18420				0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.25000		101.00120	9.26500	100.90902				0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		101.23871		101.22018				0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.49000		100.69246	9.50500	100.59621				0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		102.28658		102.26814				0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.08000		100.45509	10.11000	100.25153				0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.16028		100.14330				120,000,000	120,000,000.00
NBK17A	On 22/04/2026	Spot Bond	10.26000		100.61672	10.29000	100.39950				0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		101.25425		101.23593				0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.23000		101.53489	9.24500	101.45223				0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.50421		100.48474				400,000,000	400,000,000.00
NBK19A	On 01/06/2022	Spot Bond	9.64000		101.47705	9.65500	101.37702				0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.18277		100.16264				0	0.00
NBK20A	On 01/06/2026	Spot Bond	10.33000		101.77855	10.36000	101.55745				0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.66213		100.64181				0	0.00
NBK21A	On 21/07/2027	Spot Bond	10.53000		100.86920	10.56000	100.63878				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK21B	On 10/11/2017	Spot Bond	0.00000		101.54266			101.52248			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		101.56611			101.54641			1,138,000,000	569,000,000.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		101.60815			101.58790			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		101.64993			101.62942			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		101.72359			101.70182			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.13484			100.02839			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		101.16736			101.14727			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.84500		104.31641		6.86000	104.29491			6,510,000,000	5,896,600,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.16808			101.14898			0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.89000		112.80606		8.88000	112.81509			0	3,060,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.65500		39.19020		10.68500	39.08116			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.18300			100.15981			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.75500		104.21711		7.76000	104.19237			450,000,000	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.71643			100.69618			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		97.69014			97.67166			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		101.17189			101.15138			0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.01972			100.00004			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		99.98000			99.96006			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		94.19118			94.17207			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		101.63273			101.61117			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.76677			100.74567			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.78371			100.76471			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		101.01832			100.99720			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.70384			100.68450			2,000,000,000	1,000,000,000.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.68557			100.66623			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.68508			100.66576			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		99.94437			99.92577			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.78873			100.76648			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.82500		108.52957		9.85500	108.32381			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.78391			100.76180			0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.86000		107.41957		9.89000	107.20903			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.78873			100.76648			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.70970			100.68968			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.76987			100.74946			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.79643			100.77396			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.80605			100.78331			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		101.17502			101.15369			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		100.40907			100.38757			0	0.00
NCLN94	On 20/09/2020	Spot Bond	0.00000		100.48400			100.46190			0	0.00
NED11	On 17/09/2015	Spot Bond	7.44500		104.18619		7.46000	104.16297			190,000,000	190,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.02276			100.00013			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.19044			100.16558			0	240,000,000.00
NED15	On 08/04/2024	Spot Bond	10.02000		105.83710		10.01000	105.86707			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		99.10386			99.07850			0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		102.42441			102.40041			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.28727			100.26327			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NED19	On 01/07/2025	Spot Bond	0.00000	100.72421			100.69802			0	0.00
NED20	On 01/07/2025	Spot Bond	11.15000	101.35456		11.16500	101.26894			0	1,500,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.40678			100.38842			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	118.41203		9.44500	118.38234			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	101.48248			101.45766			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.25000		10.00000	111.22100			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.07000	172.85484		2.07000	172.79618			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.46000	113.14978		2.43000	113.40183			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000	188.56712		3.45000	188.50196			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.85000	110.59956		2.82000	110.83735			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.16000	143.32641		3.16000	143.27359			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.07000	155.11149		3.07000	155.05360			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.65000	102.88810		8.66500	102.80363			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.28000	106.34028		9.29500	106.25447			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	101.47967			101.46019			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	101.28803			101.26926			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	101.33373			101.31426			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	101.30634			101.28728			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000	101.38668			101.36641			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.48000	107.68163		9.49500	107.57685			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	101.36112			101.34124			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	101.34286			101.32326			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000	101.46508			101.44362			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1C10	On 22/05/2020	Spot Bond		9.68000	106.37190		9.69500	106.28552			0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	101.37938			101.35922			0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	101.38851			101.36822			0	0.00
NQ1C17	On 22/05/2052	Spot Bond		0.00000	101.54353			101.52088			0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	101.72588			101.70046			0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	101.61470			101.59098			0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	101.41590			101.39518			0	0.00
NRA018	On 30/11/2018	Spot Bond		8.61000	112.29177		8.60000	112.29631			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.34000	118.02202		9.35500	117.90736			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond		1.96500	177.46891		1.96500	177.40920			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond		10.23000	116.43744		10.26000	116.16742			0	2,520,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	102.16427			102.14478			0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.79331			100.77213			0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	101.11230			101.09212			0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	101.14921			101.12846			0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	101.48278			101.45887			0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	101.84107			101.81024			0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.95505		100.00000	18.90913			0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	82.87623		100.00000	82.69124			0	0.00
OML01	On 27/10/2015	Spot Bond		6.93500	102.68458		6.95000	102.66159			0	400,000,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	101.38519			101.36265			0	0.00
OML03	On 27/11/2024	Spot Bond		9.80000	99.64782		9.81500	99.57056			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
OML04	On 19/03/2025	Spot Bond	0.00000		101.09274			101.06978			0	0.00
OML05	On 19/03/2025	Spot Bond	9.97000		102.68418		9.98500	102.60256			0	1,597,200,000.00
OML06	On 19/03/2027	Spot Bond	10.53000		102.66066		10.55500	102.51542			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.08000		103.13993		11.11000	102.93564			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		40.66304		100.00000	40.56453			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		99.85000			100.43000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.25000		10.00000	111.22100			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		102.92959			102.90979			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		101.01336			100.99348			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		99.86481			99.84554			0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000		101.51925			101.49858			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.68554			100.66556			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.03247			100.01083			350,000,000	350,000,000.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.11908			100.09976			0	0.00
PPC004	On 30/06/2021	Spot Bond	9.54000		102.15853		9.55500	102.06534			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.01784			99.99978			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.01834			99.99974			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.01856			99.99971			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.01905			99.99967			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.02116			99.99946			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.02165			99.99941			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		99.93701			99.91588			0	0.00
R010P	On 21/12/2025	Spot Bond	7.90000		44.67734		7.93000	44.53400			0	0.00
R158	On 15/09/2015	Spot Bond	5.94500		105.90478		5.96000	105.88551			0	44,325,404,700.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	6.58500	99.12373	6.59000	99.10534	0.00	0	0.00			
R159	On 15/09/2016	Spot Bond	6.68500	112.25078	6.69000	112.22503	0.00	57,205,754,200	44,931,159,000.00			
R159P	On 15/09/2016	Spot Bond	6.51500	92.99282	6.52000	92.97150	0.00	0	0.00			
R186	On 21/12/2026	Spot Bond	8.08000	118.85372	8.11000	118.58128	0.00	35,907,856,400	22,996,707,800.00			
R187P	On 21/12/2026	Spot Bond	7.82000	41.71084	7.85000	41.56506	0.00	0	0.00			
R188P	On 21/12/2027	Spot Bond	7.74000	39.00145	7.77000	38.85395	0.00	0	0.00			
R197	On 07/12/2023	Spot Bond	1.56000	291.98668	1.56000	291.89166	0.00	1,213,199,000	15,935,599,500.00			
R202	On 07/12/2033	Spot Bond	1.86000	235.17296	1.82000	236.42736	0.00	37,322,325,400	89,805,576,900.00			
R2023	On 28/02/2023	Spot Bond	7.95000	102.02370	7.97500	101.86265	0.00	40,229,679,300	75,091,679,300.00			
R203	On 15/09/2017	Spot Bond	7.06500	105.32143	7.05500	105.32138	0.00	78,287,777,700	28,440,747,200.00			
R2030	On 31/01/2030	Spot Bond	8.49500	95.85090	8.55000	95.38957	0.00	38,666,202,200	82,151,000,200.00			
R2032	On 31/03/2032	Spot Bond	8.58000	99.76411	8.63500	99.26989	0.00	71,949,472,500	88,842,563,100.00			
R2035	On 28/02/2035	Spot Bond	8.67500	105.47205	8.73500	104.88137	0.00	32,000,000,000	84,900,000,000.00			
R2037	On 31/01/2037	Spot Bond	8.69500	98.04793	8.77500	97.26829	0.00	50,365,063,900	01,967,319,700.00			
R204	On 21/12/2018	Spot Bond	7.39000	102.60138	7.38000	102.61098	0.00	62,215,133,500	92,580,740,100.00			
R2044	On 31/01/2044	Spot Bond	8.73500	100.08576	8.81000	99.28268	0.00	94,695,968,800	78,743,410,100.00			
R2048	On 28/02/2048	Spot Bond	8.73500	103.71357	8.81000	102.88816	0.00	49,178,559,300	55,240,869,700.00			
R207	On 15/01/2020	Spot Bond	7.60000	98.94726	7.61500	98.87174	0.00	40,513,208,700	12,145,308,700.00			
R208	On 31/03/2021	Spot Bond	7.74000	97.70195	7.75500	97.61567	0.00	64,566,109,000	28,130,678,300.00			
R209	On 31/03/2036	Spot Bond	8.63500	79.20709	8.70500	78.64034	0.00	92,749,043,200	89,287,643,200.00			
R210	On 31/03/2028	Spot Bond	1.67000	180.23365	1.67000	180.17445	0.00	1,475,960,600	38,679,022,100.00			
R211	On 31/01/2017	Spot Bond	0.82500	133.99988	0.75000	134.10839	0.00	21,554,207,200	40,094,546,800.00			
R212	On 31/01/2022	Spot Bond	1.50000	140.51411	1.50000	140.46854	0.00	1,424,433,600	35,908,524,800.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R213	On 28/02/2031	Spot Bond	8.51500	89.89801	8.57500	89.41434	0.00	39,571,311,500	83,208,311,500.00			
R214	On 28/02/2041	Spot Bond	8.66500	80.50372	8.74000	79.86149	0.00	47,840,310,800	46,968,035,400.00			
R228C	On 15/09/2015	Spot Bond	6.58500	99.12373	6.59000	99.10534	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.50500	96.02795	6.51000	96.00829	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.51500	92.99282	6.52000	92.97150	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.52500	97.45639	6.53000	97.43750	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.50500	94.40812	6.51000	94.38749	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.56500	91.35994	6.57000	91.33761	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.04000	87.68810	7.03000	87.68763	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.09000	84.60835	7.08000	84.61187	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.39500	81.01742	7.38500	81.02402	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.37500	78.17985	7.36500	78.19003	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.35500	75.45622	7.34500	75.46973	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.34500	72.81063	7.33500	72.82720	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.56000	69.52185	7.57500	69.45853	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	7.54000	67.05938	7.55500	66.99349	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	7.66000	64.18388	7.67500	64.11602	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	7.63000	61.93072	7.64500	61.86081	0.00	0	0.00			
R341C	On 21/06/2022	Spot Bond	7.60000	59.77395	7.61500	59.70219	0.00	0	0.00			
R342C	On 21/12/2022	Spot Bond	7.57000	57.70897	7.58500	57.63557	0.00	0	0.00			
R343C	On 21/06/2023	Spot Bond	7.53000	55.77390	7.54500	55.69898	0.00	0	0.00			
R344C	On 21/12/2023	Spot Bond	7.49000	53.92453	7.50500	53.84825	0.00	0	0.00			
R345C	On 21/06/2024	Spot Bond	8.02000	49.67074	8.05000	49.53274	0.00	0	0.00			
R346C	On 21/12/2024	Spot Bond	7.98000	47.92868	8.01000	47.78865	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
R347C	On 21/06/2025	Spot Bond	7.94000		46.26555		7.97000	46.12375			0	0.00
R348C	On 21/12/2025	Spot Bond	7.90000		44.67734		7.93000	44.53400			0	0.00
R349C	On 21/06/2026	Spot Bond	7.86000		43.16029		7.89000	43.01564			0	0.00
R350C	On 21/12/2026	Spot Bond	7.82000		41.71084		7.85000	41.56506			0	0.00
R351C	On 21/06/2027	Spot Bond	7.78000		40.32562		7.81000	40.17890			0	0.00
R352C	On 21/12/2027	Spot Bond	7.74000		39.00145		7.77000	38.85395			0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		101.68460			101.66115			0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		102.41237			102.38799			0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		101.30582			101.28211			0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000		101.15483			101.13107			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		31.22514	100.00000		31.14950			0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		21.17597	100.00000		21.12467			0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		31.21688	100.00000		31.14126			0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		99.16164	100.00000		98.90000			0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		42.99477	100.00000		42.89061			0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		17.71293	100.00000		17.67001			0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.68246	100.00000		21.62655			0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		9.08029	100.00000		9.05484			0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.48593	100.00000		16.44342			0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		13.35661	100.00000		13.32217			0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		10.27529	100.00000		10.24880			0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		101.00358			100.98255			0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.93390			100.91419			300,000,000	288,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RDFB04	On 27/11/2017	Spot Bond	0.00000		101.31940			101.29853			0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		101.38685			101.36489			0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		101.23966			101.22075			0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		102.45959			102.44007			0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.68405			100.66426			0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		101.17955			101.16048			0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		101.22907			101.20920			0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		101.49431			101.47278			0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		101.26025			101.24137			0	0.00
REBC02	On 20/07/2016	Spot Bond	0.00000		100.16624			100.14505			0	0.00
RED101	On 13/06/2017	Spot Bond	0.00000		101.44878			101.42092			0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		17.79749	100.00000	17.75438				0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		12.48494	100.00000	12.45469				0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		10.34392	100.00000	10.31886				0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		9.55820	100.00000	9.53504				0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		101.46965			101.45047			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		102.33619			102.31625			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		101.80595			101.78526			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		101.08595			101.06536			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.49738			100.47671			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		101.27542			101.25496			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		101.08791			101.06652			0	240,000,000.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.49437			100.47519			0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.16941			100.14781			0	61,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		88.21109			88.15956			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		82.91561			82.87218			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		92.67085			92.60337			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		91.96879			91.89780			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.88718			100.85666			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		83.42317			83.37646			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		97.74999			97.69480			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		107.96262		12.35000	107.92689			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		16.43820		100.00000	16.39837			0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		101.99926			101.97556			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.33360		100.00000	6.31842			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		34.48027		100.00000	34.39674			0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		63.53600		100.00000	63.38208			0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.77999		100.00000	12.68528			0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		46.52651		100.00000	46.41379			0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		103.14908			103.09885			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		77.11285			77.08293			0	0.00
RW21	On 21/04/2021	Spot Bond	9.11000		106.41709		9.12500	106.32374			0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.47000		101.45367		9.49500	101.28558			0	0.00
RW28	On 10/12/2028	Spot Bond	9.77500		104.78585		9.83500	104.30632			0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.27935			97.23433			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.88500		105.50832		7.89000	105.47980			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		111.25000		10.00000	111.22100			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.40404			101.38141			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.31500		102.19276		9.30500	102.18811			0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.72400			100.78021			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.02942			102.00837			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.29549			101.27534			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		99.47350			99.45181			0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.08403			100.06307			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		101.48349			101.45735			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		99.99953			99.97536			0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		101.61535			101.58924			0	0.00
SBK23	On 28/05/2027	Spot Bond	11.55000		101.92675		11.57500	101.77962			0	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.89000		101.32511		8.88000	101.32447			0	2,380,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.43500		105.69503		7.45000	105.67157			0	0.00
SBN29	On 15/09/2015	Spot Bond	8.00500		105.61501		8.01000	105.59138			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.19500		105.72876		7.21000	105.70597			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.46500		102.59803		8.45500	102.59406			0	113,200,000.00
SBN34	On 15/09/2015	Spot Bond	7.34000		105.70838		7.35500	105.68518			0	0.00
SBN35	On 15/09/2015	Spot Bond	8.04500		105.60940		8.05000	105.58566			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.88917			100.86877			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.55097			100.52900			0	0.00
SBS13	On 22/09/2017	Spot Bond	7.95500		104.91321		7.94500	104.91067			0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.37250			100.35521			0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.75872			100.73781			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS18	On 23/06/2018	Spot Bond	0.00000		101.90736			101.88606			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.50000		103.97520		9.51500	103.88093			0	0.00
SBS20	On 15/05/2026	Spot Bond	9.98000		102.44793		10.01000	102.22477			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		101.69714			101.67468			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		101.49525			101.47526			0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		102.36911			102.34924			0	0.00
SBS25	On 24/05/2019	Spot Bond	8.72000		102.02410		8.71000	102.03251			0	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		27.64184		100.00000	27.57999			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.49000		108.10370		9.51500	107.92824			0	2,570,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		99.80969			99.86727			570,000,000	570,000,000.00
SBS29	On 12/06/2019	Spot Bond	8.75000		100.88112		8.74000	100.88979			0	0.00
SBS3	On 25/05/2026	Spot Bond	9.99000		89.72206		10.02000	89.51846			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.12430			100.10399			0	0.00
SBS31	On 27/06/2027	Spot Bond	9.73000		101.59035		9.76000	101.35510			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.77932			100.75950			868,000,000	434,000,000.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.80045			100.78009			0	0.00
SBS34	On 19/09/2024	Spot Bond	9.88000		104.87512		9.91000	104.66827			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00386			99.98531			0	200,000,000.00
SBS36	On 29/01/2020	Spot Bond	0.00000		99.98076			99.96163			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.01000		96.21582		9.02500	96.13913			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.12000		93.78081		10.15000	93.58254			15,000,000,000	9,000,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.86500		91.63516		10.92500	91.20364			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.44000		97.75984		9.45500	97.66702			0	570,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond		7.28500	104.34477		7.29000	104.31985			400,000,000	613,800,000.00
SBSI11	On 07/12/2023	Spot Bond		2.17000	279.92079		2.17000	279.82505			0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.43500	132.79422		1.36000	132.89906			0	0.00
SCM10U	On 15/09/2017	Spot Bond		100.00000	23.78893		100.00000	23.73130			0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond		0.00000	100.35262			100.33296			0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	36.37013		100.00000	36.28202			0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	82.63494			82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond		2.09500	131.50607		2.02000	131.60703			0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.04803		6.50000	102.03020			0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	102.17124			102.15075			2,823,000,000	1,440,000,000.00
SHS04	On 29/06/2017	Spot Bond		0.00000	102.04245			102.02152			0	0.00
SHS05	On 29/06/2017	Spot Bond		8.56500	101.00250		8.55500	100.99680			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	101.69546			101.67365			0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.52247			100.50143			0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.71163			100.69156			0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	38.83165		100.00000	38.73758			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.25000		10.00000	111.22100			0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.98176			100.96068			0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.93639			100.91539			0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	54.93102		100.00000	54.79795			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS17U	On 30/09/2016	Spot Bond	100.00000		42.68009		100.00000	42.57670			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		44.18990		100.00000	44.08285			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.40500		105.26480		9.39500	105.25755			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.18083			100.15820			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		101.43124			101.40930			0	0.00
SHS23	On 29/06/2018	Spot Bond	0.00000		100.62465			100.60322			0	0.00
SHS24	On 29/06/2020	Spot Bond	0.00000		100.64804			100.62578			0	0.00
SHS25	On 29/06/2020	Spot Bond	9.64000		101.49433		9.65500	101.41025			0	102,000,000.00
SHS26	On 29/06/2020	Spot Bond	0.00000		100.60933			100.58729			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.93500		106.01764		7.94000	105.98983			0	1,140,000,000.00
SLI3	On 15/08/2018	Spot Bond	9.04000		103.01982		9.03000	103.02069			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.46500		102.59803		8.45500	102.59406			0	3,770,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.41080			101.39053			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.40279			101.38374			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.79834			101.77853			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		101.36513			101.34466			0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		101.40202			101.38100			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		99.40653			99.38500			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.16500		102.04714		8.15500	102.03362			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.40665			100.38662			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.25420			100.23282			0	0.00
SSA06	On 16/04/2020	Spot Bond	9.33000		97.48585		9.34500	97.40696			0	740,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		101.27791			101.25590			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SSN002	On 26/03/2017	Spot Bond	0.00000		100.73180			100.70900			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.02041			100.00007			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.31000		91.08650		9.32500	91.00338			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.31000		91.08650		9.32500	91.00338			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.02000		93.86210		9.03500	93.78759			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.88670			100.86476			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.94500		103.59857		7.93500	103.59603			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.35000		114.22356		2.32000	114.47866			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.70000		98.77289		8.69000	98.77847			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		101.45033		8.50000	101.42715			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	10.12000		103.57697		10.15000	103.34545			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		101.12004			101.10046			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.38500		76.96773		10.44500	76.57890			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.15126			100.12913			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.24285			100.22257			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.74225			100.71992			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.27080			100.24818			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.73397			100.70834			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		101.37208			101.35021			0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000		100.89986			100.87756			0.00	0	0.00
SSN034	On 02/06/2020	Spot Bond	0.00000		101.25545			101.23343			0.00	0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		99.47351			99.45535			0.00	0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000		98.41839			98.43597			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
SY1238	On 28/07/2015	Spot Bond		0.00000	98.41783			98.43541			0	0.00
SY1239	On 04/08/2015	Spot Bond		0.00000	98.52195			98.53954			0	0.00
SY1240	On 14/08/2015	Spot Bond		0.00000	99.69876			99.68104			0	0.00
SY1241	On 18/08/2015	Spot Bond		0.00000	99.63000			99.61238			0	0.00
SY1242	On 17/08/2015	Spot Bond		0.00000	99.64554			99.62781			0	0.00
SY1243	On 17/08/2015	Spot Bond		0.00000	99.64654			99.62887			0	0.00
SY1244	On 18/08/2015	Spot Bond		0.00000	99.62781			99.61009			0	0.00
SY1246	On 21/08/2015	Spot Bond		0.00000	99.57464			99.55692			0	0.00
SY1247	On 28/08/2015	Spot Bond		0.00000	99.44992			99.43218			0	0.00
SY1248	On 08/09/2015	Spot Bond		0.00000	99.25081			99.23297			0	0.00
SY1249	On 10/09/2015	Spot Bond		0.00000	99.21956			99.20182			0	0.00
SY1250	On 16/09/2015	Spot Bond		0.00000	99.11941			99.10180			0	0.00
SY1252	On 20/10/2015	Spot Bond		0.00000	98.50390			98.48609			0	0.00
SY1253	On 19/08/2015	Spot Bond		0.00000	99.61464			99.59712			0	0.00
SY1254	On 27/10/2015	Spot Bond		100.00000	80.04386		100.00000	0.00000			0	0.00
SZ18	On 30/09/2015	Spot Bond		6.40500	105.06999		6.42000	105.04899			0	0.00
SZ25	On 30/09/2025	Spot Bond		8.73000	104.70064		8.76000	104.47438			0	0.00
T12A10	On 21/02/2048	Spot Bond		0.00000	101.39281			101.37191			0	0.00
T12A11	On 21/02/2048	Spot Bond		0.00000	101.47571			101.45447			0	0.00
T12A12	On 21/02/2048	Spot Bond		9.25000	101.04141		9.26500	100.97113			0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	63.64076		100.00000	63.48659			0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.15526			100.13558			0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	99.89340			99.87548			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TFS117	On 02/09/2018	Spot Bond		0.00000	100.69133			100.67113			0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.68634			100.66750			240,000,000	120,000,000.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.72052			100.70072			0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	101.31067						0	0.00
TFS131	On 20/11/2015	Spot Bond		100.00000	89.45707	100.00000	89.32873				0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	103.38839			103.35116			0	0.00
TFS133	On 28/07/2016	Spot Bond		0.00000	100.00000	0.00000	99.98080				0	0.00
TFS134	On 28/04/2016	Spot Bond		0.00000	100.00000	0.00000	99.98067				0	0.00
TFS135	On 06/07/2018	Spot Bond		0.00000	100.45469			100.43404			0	0.00
TFS136	On 06/07/2020	Spot Bond		0.00000	100.46589			100.44473			0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000	0.00000	99.98241				0	0.00
TFS84	On 28/07/2016	Spot Bond		7.58500	101.05463	7.59000	101.02907				0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.16181			100.14155			0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.16604			100.14525			0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.20893	7.83000	100.18802				0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.15948			100.13951			0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.16476			100.14414			0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.17252			100.15092			0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.15948			100.13951			0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.16476			100.14414			0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	100.19134	7.16000	100.17220				0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.17513			100.15321			0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.17429			100.15247			0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.19453			100.17017			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.19180			100.16778			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.27382			100.23951			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.26450			100.23136			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.15926			100.13932			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.16604			100.14525			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.23247		8.73000	100.20920			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		99.90100			99.88006			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.16476			100.14414			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.86000		98.52589		8.85000	98.52808			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		99.74261			99.72164			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.16909			100.14768			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.17555			100.15358			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.17323			100.15154			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.17686			100.15448			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.19411			100.16981			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.19327			100.16907			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.19066			100.16655			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.25931			100.22682			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.26014			100.22755			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.26256			100.22948			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		101.37436			101.35375			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		101.42047			101.39917			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.20000		103.86524		9.21500	103.78948			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		101.39281			101.37191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12A5	On 21/02/2048	Spot Bond	0.00000		101.45735			101.43549			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.11000		101.79140		9.12500	101.71688			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		101.40160			101.38146			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		101.47571			101.45447			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.22000		100.60191		9.23500	100.52946			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		101.54030			101.51718			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		101.54030			101.51718			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		101.55907			101.53658			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		101.55907			101.53658			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		101.68765			101.66229			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		101.68765			101.66229			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		101.70719			101.68249			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		101.70534			101.68066			0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		102.28465			102.25017			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		102.28465			102.25017			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		102.49465			102.46108			0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000		102.29699			102.26344			0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.16931			100.14788			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.91277		101.06155	5.89831			0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.35896			100.33886			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.16608			100.14504			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.49455			100.47419			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.16608			100.14504			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.16823			100.14693			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.16931			100.14788			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.16478			100.14391			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.16823			100.14693			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.18010			100.15732			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.18010			100.15732			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.18010			100.15732			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.19734			100.17240			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.20165			100.17617			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.19626			100.17146			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.28206			100.24655			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.28740			100.25122			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.28527			100.24935			0	0.00
TL20	On 22/02/2020	Spot Bond	9.48000		90.01738		9.49500	89.94576			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		111.25000		10.00000	111.22100			0	0.00
TN17	On 14/11/2017	Spot Bond	8.16500		104.09351		8.15500	104.09178			0	11,900,000,000.00
TN20	On 17/09/2020	Spot Bond	9.48000		107.84505		9.49500	107.75641			572,000,000	12,095,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.49093		100.00000	1.48732			0	0.00
TN23	On 06/11/2023	Spot Bond	9.73500		108.36174		9.76000	108.18845			0	11,370,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TN25	On 19/08/2025	Spot Bond	9.84000		102.01969		9.87000	101.80665			16,960,000	13,225,714,000.00
TN27	On 14/11/2027	Spot Bond	9.88000		94.89922		9.91000	94.67393			0	9,770,000,000.00
TN30	On 09/10/2030	Spot Bond	10.29000		104.72085		10.34500	104.27007			0	2,000,000,000.00
TN40	On 09/10/2040	Spot Bond	10.59000		104.59626		10.66500	103.90671			0	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.95974			100.94009			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		101.23570			101.21552			10,000,000	10,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		101.53576			101.51553			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		101.57419			101.55342			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		101.57815			101.55733			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		101.76785			101.74442			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		102.16127			102.13242			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		101.57620			101.55541			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.25000		10.00000	111.22100			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.45076			100.43043			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.45967			100.43894			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.34705			100.32766			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.05321			100.03228			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.91972		10.00000	99.89298			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.92172		9.75000	99.89564			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.92284		100.00000	9.89725			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.85817			100.83790			1,094,000,000	547,000,000.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.91014			100.88864			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		8.50654		100.00000	8.48593			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TRAA4U	On 14/06/2024	Spot Bond			100.00000		9.06262		100.00000	9.04067			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond			0.00000		100.93898			100.91680			0.00	0	0.00
TRAB2U	On 14/06/2024	Spot Bond			100.00000		9.39628		100.00000	9.37351			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond			0.00000		100.94475			100.92243			0.00	0	0.00
TRAC2U	On 14/06/2024	Spot Bond			100.00000		9.67432		100.00000	9.65088			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond			0.00000		101.10591			101.07978			0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond			100.00000		13.06645		100.00000	13.03479			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond			0.00000		101.46071			101.42611			0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond			100.00000		16.79222		100.00000	16.75155			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond			100.00000		11.82300		100.00000	11.79436			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		99.83389			99.81543			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond			0.00000		99.57039			99.55172			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond			0.00000		99.30669			99.28796			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond			0.00000		105.13429			105.09569			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond			0.00000		103.92946			103.89131			0.00	0	5,000,000,000.00
TSP178	On 29/10/2015	Spot Bond			0.00000		98.25361			98.23483			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond			0.00000		97.75863			97.74011			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond			0.00000		97.45272			97.43385			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond			0.00000		96.74381			96.72541			0.00	5,000,000,000	21,000,000,000.00
TSP183	On 04/02/2016	Spot Bond			0.00000		96.51451			96.49626			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond			0.00000		96.18307			96.16445			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond			0.00000		95.87204			95.85319			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond			0.00000		95.51906			95.49983			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSP188	On 31/03/2016	Spot Bond	0.00000		95.24987			95.23064			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000		98.05824			98.04010			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000		94.48998			94.47091			0	0.00
TSP191	On 26/05/2016	Spot Bond	0.00000		94.16773			94.14848			0	0.00
TSP192	On 09/06/2016	Spot Bond	0.00000		93.82922			93.80975			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		96.93322			96.91518			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		15.27606		100.00000	15.23906			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		103.27890			103.26027			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		100.66142			100.64275			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000		100.22150			100.20301			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.69621			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000		101.45095			101.43198			0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000		101.27897			101.26096			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000		101.14411			101.12623			0	0.00
TWC101	On 26/08/2015	Spot Bond	0.00000		101.00999			100.99196			0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000		101.11685			101.09884			0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000		101.16589			101.14704			0	0.00
TWC105	On 12/10/2015	Spot Bond	0.00000		100.32587			100.30777			0	0.00
TWC106	On 14/10/2015	Spot Bond	0.00000		100.27156			100.25346			0	0.00
TWC107	On 10/01/2016	Spot Bond	0.00000		100.25861			100.24010			0	0.00
TWC108	On 16/10/2015	Spot Bond	0.00000		100.23535			100.21725			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC109	On 19/10/2015	Spot Bond	0.00000		100.21725			100.19915			0	0.00
TWC110	On 22/01/2016	Spot Bond	100.00000		66.92308		100.00000	66.66667			30,000,000,000	30,000,000,000.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000		101.11739			101.09744			0	0.00
TWCJ20	On 14/10/2015	Spot Bond	0.00000		100.30033			100.28031			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000		101.02841			101.01004			0	0.00
TWCM20	On 14/10/2015	Spot Bond	0.00000		100.27444			100.25614			0	0.00
UG21	On 02/03/2021	Spot Bond	9.14000		111.00308		9.15500	110.90878			0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		7.51605		100.00000	7.50117			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		8.61588		100.00000	8.58899			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.34358		100.00000	7.32904			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		8.51760		100.00000	8.49100			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		103.58329			103.56371			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		101.54504			101.52523			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		90.57072		100.00000	90.34653			0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		102.43742			102.41761			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.65331			100.63325			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		101.70894			101.68845			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		101.71122			101.69071			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.59776			100.57729			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.61351			100.59250			0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		101.68244			101.66228			0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000		101.05386			101.03245			0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.05950		100.00000	7.04553			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
VPA02U	On 20/04/2023	Spot Bond	100.00000		8.25041	100.00000	8.22465				0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		6.88703	100.00000	6.87340				0.00	0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000		8.15213	100.00000	8.12667				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	7.07500		106.32881	7.08000	106.30454				0.00	0	8,900,000,000.00
WS05	On 01/08/2018	Spot Bond	1.36500		241.19992	1.29000	241.63461				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.56500		103.88873	7.55500	103.88492				0.00	0	4,800,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.94500		104.90164	7.93500	104.91267				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.22500		104.51254	8.24000	104.42966				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.44000		104.01013	8.45500	103.91766				0.00	0	2,700,000,000.00
Z020	On 19/10/2015	Spot Bond	5.82500		98.69273	5.84000	98.67382				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.33500		74.03176	7.32500	74.04710				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		81.29176	100.00000	81.11111				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		45.12675	100.00000	45.04113				0.00	0	0.00
Total for j-Bonds :											0.00	18,452,585,900	2217205724400.00
Grand Total:											0.00	18,452,703,264	2217208937570.00