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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 30/04/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 30/04/2015	Any day expiry		11.92220	11.92220		11.73520	11.73520		19.18	20,000	0.00
\$ / R	On 06/05/2015	Any day expiry		11.96100	11.96100		11.73120	11.73120		13.25	0	0.00
\$ / R	On 06/05/2015	Any day expiry	11.66	Put	10.95970	0.01096	77.33930	0.07734	10.960	15.45	0	5,500.00
\$ / R	On 06/05/2015	Any day expiry	12.62	Call	2.44840	0.00245	1.77180	0.00177	2.448	20.49	0	5,500.00
\$ / R	On 13/05/2015	Any day expiry		11.97290	11.97290		11.74480	11.74480		14.16	0	6,230.00
\$ / R	On 15/05/2015	Any day expiry		11.97670	11.97670		11.74860	11.74860		14.49	0	0.00
\$ / R	On 18/05/2015	Any day expiry		11.98250	11.98250		11.75440	11.75440		14.51	0	0.00
\$ / R	On 18/05/2015	Any day expiry	12.11	Call	106.03370	0.10603	63.14240	0.06314	106.034	15.17	0	4,000.00
\$ / R	On 20/05/2015	Any day expiry		11.98630	11.98630		11.75820	11.75820		14.74	0	1,462.00
\$ / R	On 26/05/2015	Any day expiry		11.99780	11.99780		11.76980	11.76980		14.74	0	0.00
\$ / R	On 26/05/2015	Any day expiry	12.36	Call	79.30020	0.07930	50.68820	0.05069	79.300	16.45	0	7,000.00
\$ / R	On 27/05/2015	Any day expiry		11.99970	11.99970		11.77170	11.77170		14.82	0	4,610.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	2.01000	0.00201	6.02150	0.00602	2.010	16.95	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	3.44200	0.00344	10.06800	0.01007	3.442	16.32	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	7.66710	0.00767	21.40860	0.02141	7.667	15.36	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	244.80320	0.24480	153.21000	0.15321	244.803	14.72	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	118.90580	0.11891	75.64330	0.07564	118.906	15.79	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	0.47070	0.00047	0.05700	0.00006	0.471	31.38	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest	
\$ / R			On 03/06/2015	Any day expiry			12.01310	12.01310	11.78520	11.78520	14.92	0.00	0	0.00
\$ / R	12.30	Call	On 03/06/2015	Any day expiry	122.23620	0.12224	81.47700	0.08148	122.236	16.13	0.00	0	10,000.00	
\$ / R			On 09/06/2015	Any day expiry	12.02500	12.02500	11.79700	11.79700		15.22	0.00	0	288.00	
\$ / R			On 12/06/2015	Foreign Exchange Future	12.03100	12.03100	11.80280	11.80280		15.38	0.00	214,171	1,015,588.00	
\$ / R	10.73	Put	On 12/06/2015	Foreign Exchange Future	3.36410	0.00336	8.99680	0.00900	3.364	15.48	0.00	0	22,850.00	
\$ / R	10.75	Put	On 12/06/2015	Foreign Exchange Future	3.55860	0.00356	9.73980	0.00974	3.559	15.39	0.00	0	10,000.00	
\$ / R	10.80	Put	On 12/06/2015	Foreign Exchange Future	4.09830	0.00410	11.83790	0.01184	4.098	15.15	0.00	0	9,100.00	
\$ / R	10.98	Put	On 12/06/2015	Foreign Exchange Future	8.28880	0.00829	22.99730	0.02300	8.289	14.78	0.00	0	22,320.00	
\$ / R	11.00	Put	On 12/06/2015	Foreign Exchange Future	9.00880	0.00901	24.66810	0.02467	9.009	14.76	0.00	0	55,000.00	
\$ / R	11.35	Put	On 12/06/2015	Foreign Exchange Future	33.88040	0.03388	79.89740	0.07990	33.880	14.41	0.00	0	51,500.00	
\$ / R	11.48	Call	On 12/06/2015	Foreign Exchange Future	603.91060	0.60391	440.77250	0.44077	603.911	14.36	0.00	0	1,600.00	
\$ / R	11.50	Call	On 12/06/2015	Foreign Exchange Future	587.92570	0.58793	427.54240	0.42754	587.926	14.40	0.00	0	3,940.00	
\$ / R	11.50	Put	On 12/06/2015	Foreign Exchange Future	56.92570	0.05693	124.74240	0.12474	56.926	14.40	0.00	0	1,750.00	
\$ / R	11.60	Call	On 12/06/2015	Foreign Exchange Future	511.32200	0.51132	365.16460	0.36516	511.322	14.58	0.00	0	500.00	
\$ / R	11.65	Call	On 12/06/2015	Foreign Exchange Future	475.21950	0.47522	336.36780	0.33637	475.219	14.66	0.00	0	800.00	
\$ / R	11.65	Put	On 12/06/2015	Foreign Exchange Future	94.21950	0.09422	183.56780	0.18357	94.220	14.66	0.00	0	110.00	
\$ / R	11.78	Put	On 12/06/2015	Foreign Exchange Future	137.68810	0.13769	246.17010	0.24617	137.688	14.90	0.00	0	15,000.00	
\$ / R	11.80	Put	On 12/06/2015	Foreign Exchange Future	145.34420	0.14534	256.74710	0.25675	145.344	14.93	0.00	0	6,000.00	
\$ / R	12.00	Call	On 12/06/2015	Foreign Exchange Future	267.36970	0.26737	184.89250	0.18489	267.370	15.29	0.00	11,000	11,000.00	
\$ / R	12.00	Put	On 12/06/2015	Foreign Exchange Future	236.36970	0.23637	382.09250	0.38209	236.370	15.29	0.00	0	34,600.00	
\$ / R	12.02	Put	On 12/06/2015	Foreign Exchange Future	246.90350	0.24690	395.82560	0.39583	246.903	15.33	0.00	0	7,000.00	
\$ / R	12.04	Call	On 12/06/2015	Foreign Exchange Future	248.69210	0.24869	172.55750	0.17256	248.692	15.36	0.00	0	10,000.00	
\$ / R	12.13	Call	On 12/06/2015	Foreign Exchange Future	212.81590	0.21282	147.58030	0.14758	212.816	15.68	0.00	0	15,000.00	
\$ / R	12.30	Call	On 12/06/2015	Foreign Exchange Future	158.05800	0.15806	109.59690	0.10960	158.058	16.31	0.00	0	1,600.00	
\$ / R	12.40	Call	On 12/06/2015	Foreign Exchange Future	132.40770	0.13241	91.97220	0.09197	132.408	16.68	0.00	0	125.00	
\$ / R	12.50	Call	On 12/06/2015	Foreign Exchange Future	110.84770	0.11085	77.90390	0.07790	110.848	17.05	0.00	2,000	31,000.00	
\$ / R	12.50	Put	On 12/06/2015	Foreign Exchange Future	579.84770	0.57985	775.10390	0.77510	579.848	17.05	0.00	0	300.00	
\$ / R	12.56	Call	On 12/06/2015	Foreign Exchange Future	99.63350	0.09963	70.59490	0.07059	99.634	17.27	0.00	0	1,750.00	
\$ / R	12.60	Call	On 12/06/2015	Foreign Exchange Future	92.80160	0.09280	66.14010	0.06614	92.802	17.42	0.00	0	125.00	
\$ / R	12.63	Call	On 12/06/2015	Foreign Exchange Future	87.99250	0.08799	63.00310	0.06300	87.993	17.53	0.00	0	9,100.00	
\$ / R	13.00	Call	On 12/06/2015	Foreign Exchange Future	47.72830	0.04773	35.39850	0.03540	47.728	19.10	0.00	0	15,000.00	
\$ / R	13.00	Put	On 12/06/2015	Foreign Exchange Future	1,016.72830	1.01673	1,232.59850	1.23260	1,016.728	19.10	0.00	0	501.00	
\$ / R	13.22	Call	On 12/06/2015	Foreign Exchange Future	33.91480	0.03391	25.39730	0.02540	33.915	20.04	0.00	0	22,850.00	
\$ / R	13.25	Call	On 12/06/2015	Foreign Exchange Future	32.41620	0.03242	24.30360	0.02430	32.416	20.16	0.00	0	110.00	
\$ / R	13.25	Put	On 12/06/2015	Foreign Exchange Future	1,251.41620	1.25142	1,471.50360	1.47150	1,251.416	20.16	0.00	0	201.00	
\$ / R	13.46	Call	On 12/06/2015	Foreign Exchange Future	23.41120	0.02341	18.02000	0.01802	23.411	20.97	0.00	0	22,320.00	
\$ / R	13.50	Call	On 12/06/2015	Foreign Exchange Future	22.04080	0.02204	17.05240	0.01705	22.041	21.13	0.00	0	51,500.00	
\$ / R			On 26/06/2015	Any day expiry	12.05920	12.05920	11.83030	11.83030		15.54	0.00	0	4,136.00	
\$ / R	10.80	Put	On 26/06/2015	Any day expiry	8.11460	0.00811	19.61270	0.01961	8.115	14.95	0.00	0	300.00	
\$ / R	11.15	Put	On 26/06/2015	Any day expiry	26.79820	0.02680	57.70160	0.05770	26.798	14.59	0.00	0	250.00	
\$ / R	12.46	Call	On 26/06/2015	Any day expiry	164.77340	0.16477	119.81260	0.11981	164.773	16.91	0.00	0	250.00	
\$ / R	15.88	Call	On 26/06/2015	Any day expiry	7.53850	0.00754	5.63930	0.00564	7.539	31.17	0.00	0	300.00	
\$ / R			On 30/06/2015	Any day expiry	12.06720	12.06720	11.83810	11.83810		15.52	0.00	0	7,712.00	
\$ / R			On 06/07/2015	Any day expiry	12.07930	12.07930	11.84980	11.84980		15.53	0.00	0	400.00	
\$ / R	12.38	Call	On 06/07/2015	Any day expiry	216.93270	0.21693	161.36010	0.16136	216.933	16.59	0.00	0	5,500.00	
\$ / R			On 13/07/2015	Any day expiry	12.09360	12.09360	11.86390	11.86390		15.68	0.00	0	2,424.00	
\$ / R			On 29/07/2015	Any day expiry	12.12640	12.12640	11.89600	11.89600		15.86	0.00	0	750.00	
\$ / R	10.80	Put	On 29/07/2015	Any day expiry	20.39330	0.02039	34.95290	0.03495	20.393	14.76	0.00	0	300.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	49.24580	0.04925	86.29740	0.08630	49.246	14.41	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	202.76000	0.20276	159.89000	0.15989	202.760	17.63	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	22.39160	0.02239	15.25220	0.01525	22.392	30.17	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.18680	12.18680	11.95540	11.95540		16.01	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	31.49040	0.03149	48.45580	0.04846	31.490	14.61	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	66.84590	0.06685	107.52350	0.10752	66.846	14.31	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	223.58360	0.22358	181.91550	0.18192	223.584	18.33	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	33.49500	0.03349	24.72400	0.02472	33.495	29.40	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.19510	12.19510	11.96370	11.96370		15.97	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.21610	12.21610	11.98430	11.98430		15.97	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.22450	12.22450	11.99260	11.99260		15.95	0.00	4,337	145,102.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	23.88530	0.02389	34.75300	0.03475	23.885	14.90	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,650.29410	1.65029	1,430.17400	1.43017	1,650.294	14.83	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	52.09320	0.05209	82.74150	0.08274	52.093	14.16	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,278.49480	1.27849	1,078.97700	1.07898	1,278.495	14.12	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	53.99480	0.05399	86.37700	0.08638	53.995	14.12	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,133.40810	1.13341	944.74470	0.94474	1,133.408	14.20	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	84.07750	0.08408	129.40630	0.12941	84.078	14.22	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	101.09450	0.10109	153.00270	0.15300	101.095	14.26	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	150.35810	0.15036	224.33440	0.22433	150.358	14.36	0.00	5,000	32,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	161.36790	0.16137	240.98200	0.24098	161.368	14.38	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	803.42120	0.80342	659.79630	0.65980	803.421	14.41	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	186.08360	0.18608	276.26140	0.27626	186.084	14.46	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	258.00700	0.25801	365.06170	0.36506	258.007	14.92	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	577.80990	0.57781	470.69060	0.47069	577.810	15.44	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	353.30990	0.35331	478.09060	0.47809	353.310	15.44	0.00	0	35,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	540.25310	0.54025	440.42690	0.44043	540.253	15.64	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	517.97890	0.51798	422.57060	0.42257	517.979	15.77	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	476.39480	0.47639	389.16260	0.38916	476.395	16.04	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	382.32190	0.38232	312.75370	0.31275	382.322	16.83	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	247.42210	0.24742	204.15670	0.20416	247.422	18.48	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	245.59370	0.24559	202.68530	0.20269	245.594	18.51	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	240.21070	0.24021	198.35140	0.19835	240.211	18.60	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	193.77910	0.19378	160.45800	0.16046	193.779	19.49	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	129.94980	0.12995	108.86170	0.10886	129.950	21.20	0.00	15,000	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	108.53080	0.10853	91.47020	0.09147	108.531	22.06	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	92.83220	0.09283	83.52030	0.08352	92.832	22.86	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.25380	12.25380	12.02140	12.02140		16.07	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	43.04970	0.04305	60.38890	0.06039	43.050	14.47	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	81.76420	0.08176	124.68860	0.12469	81.764	14.11	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	133.45770	0.13346	193.40530	0.19341	133.458	14.27	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	241.72500	0.24172	201.48920	0.20149	241.725	19.02	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	152.42210	0.15242	128.20830	0.12821	152.422	21.07	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	49.43420	0.04943	36.15560	0.03616	49.434	28.96	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.25800	12.25800	12.02560	12.02560		16.08	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.31660	12.31660	12.08330	12.08330		16.16	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	53.14480	0.05314	73.31480	0.07331	53.145	14.36	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	94.78670	0.09479	138.45900	0.13846	94.787	14.02	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 28/10/2015	Any day expiry	13.56	Call	259.09990		0.25910		218.87660	0.21888	259.100	19.71	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	67.33830		0.06734		53.17830	0.05318	67.338	28.51	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.37600		12.37600		12.14190	12.14190		16.22	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	60.57470		0.06057		82.75450	0.08275	60.575	14.20	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	102.90190		0.10290		148.81130	0.14881	102.902	13.83	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	268.74150		0.26874		230.57930	0.23058	268.742	20.21	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	69.10600		0.06911		54.26570	0.05427	69.106	28.05	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.40370		12.40370		12.16930	12.16930		16.30	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.41010		12.41010		12.17560	12.17560		16.30	0.00	2,310	76,557.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,540.76200		1.54076		1,333.31280	1.33331	1,540.762	13.97	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	80.66200		0.08066		107.71280	0.10771	80.662	13.97	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,496.64670		1.49665		1,293.90600	1.29391	1,496.647	13.90	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,326.97010		1.32697		1,143.37100	1.14337	1,326.970	13.77	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,175.66190		1.17566		1,004.76700	1.00477	1,175.662	14.03	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	229.32480		0.22932		310.45740	0.31046	229.325	14.29	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	279.30280		0.27930		378.62240	0.37862	279.303	14.47	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	298.62330		0.29862		404.57320	0.40457	298.623	14.54	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	345.50990		0.34551		458.90640	0.45891	345.510	14.83	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.95	Call	830.34030		0.83034		712.84480	0.71284	830.340	14.98	0.00	0	2,114.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	395.80190		0.39580		516.33800	0.51634	395.802	15.13	0.00	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	737.41730		0.73742		633.53890	0.63354	737.417	15.57	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	455.12870		0.45513		391.31580	0.39132	455.129	17.90	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	431.35760		0.43136		371.31000	0.37131	431.358	18.16	0.00	0	11,629.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	409.21310		0.40921		352.68910	0.35269	409.213	18.42	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	362.05800		0.36206		312.45140	0.31245	362.058	19.05	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	351.46260		0.35146		303.15880	0.30316	351.463	19.20	0.00	0	12,450.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	233.85530		0.23386		203.59000	0.20359	233.855	21.31	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	193.01760		0.19302		180.06760	0.18007	193.018	22.44	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	186.97480		0.18697		177.64200	0.17764	186.975	22.88	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	186.30100		0.18630		177.13230	0.17713	186.301	23.01	0.00	5,000	73,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	174.93990		0.17494		169.10830	0.16911	174.940	26.43	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.43140		12.43140		12.19670	12.19670		16.38	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	67.24870		0.06725		90.33880	0.09034	67.249	14.11	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	109.95070		0.10995		155.99600	0.15600	109.951	13.70	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	273.48170		0.27348		237.90200	0.23790	273.482	20.69	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	72.43080		0.07243		56.14660	0.05615	72.431	27.82	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.54500		12.54500		12.30890	12.30890		16.49	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	242.36920		0.24237		324.01380	0.32401	242.369	14.05	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	254.39990		0.25440		245.20110	0.24520	254.400	23.67	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.60750		12.60750		12.36990	12.36990		16.53	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.61420		12.61420		12.37640	12.37640		16.52	0.00	130	5,042.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	116.04830		0.11605		148.84890	0.14885	116.048	13.63	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	323.22700		0.32323		421.54700	0.42155	323.227	14.31	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	335.65460		0.33565		437.29810	0.43730	335.655	14.37	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	387.93280		0.38793		502.93650	0.50294	387.933	14.60	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	355.62900		0.35563		318.79110	0.31879	355.629	21.05	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	289.00620		0.28901		280.57300	0.28057	289.006	24.66	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	272.06130		0.27206		227.86910	0.22787	272.061	27.17	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	49.48410	0.04948	38.88850	0.03889	49.484	27.17	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.80400	12.80400	12.56320	12.56320		16.90	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.81240	12.81240	12.57160	12.57160		16.90	0.00	0	1,300.00
\$ / R	On 15/09/2016	Any day expiry			13.01010	13.01010	12.76920	12.76920		17.34	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.01850	13.01850	12.77760	12.77760		17.34	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.19940	13.19940	12.95830	12.95830		17.64	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.20990	13.20990	12.96880	12.96880		17.64	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.03100	12.03100	11.80280	11.80280		15.38	0.00	69	669.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.22450	12.22450	11.99260	11.99260		15.95	0.00	21	122.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.41010	12.41010	12.17560	12.17560		16.30	0.00	10	10.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.61420	12.61420	12.37640	12.37640		16.52	0.00	0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.46190	18.46190	18.22920	18.22920		13.80	0.00	3,855	25,097.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	23.84120	0.02384	32.58850	0.03259	23.841	15.40	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	32.44680	0.03245	20.90540	0.02091	32.447	15.82	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.74750	18.74750	18.51140	18.51140		14.30	0.00	0	881.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	309.42260	0.30942	394.03060	0.39403	309.423	13.63	0.00	0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.02530	19.02530	18.78660	18.78660		14.72	0.00	15	40.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	333.57760	0.33358	397.60040	0.39760	333.578	13.49	0.00	0	830.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.33450	19.33450	19.09240	19.09240		14.91	0.00	0	20.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10064	0.10064	0.09929	0.09929		12.99	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10240	0.10240	0.10103	0.10103		14.25	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10414	0.10414	0.10277	0.10277		14.97	0.00	0	0.00
€ / R	On 30/04/2015	Any day expiry			13.27600	13.27600	13.12010	13.12010		15.09	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.43980	13.43980	13.13530	13.13530		12.56	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	22.35700	0.02236	13.10460	0.01310	22.357	16.31	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.46720	13.46720	13.16120	13.16120		12.91	0.00	530	154,225.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	5.46320	0.00546	14.20690	0.01421	5.463	13.92	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	20.45250	0.02045	56.14920	0.05615	20.453	12.89	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	204.84120	0.20484	393.07400	0.39307	204.841	12.88	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	133.13980	0.13314	75.51440	0.07551	133.140	13.95	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	59.88540	0.05989	36.77250	0.03677	59.885	15.34	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	9.26180	0.00926	6.44640	0.00645	9.262	19.52	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.70310	13.70310	13.39130	13.39130		13.93	0.00	4,730	14,489.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	89.63200	0.08963	148.09830	0.14810	89.632	12.72	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	128.95870	0.12896	216.33040	0.21633	128.959	12.67	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	835.45280	0.83545	632.71460	0.63271	835.453	12.71	0.00	0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	177.37210	0.17737	140.15860	0.14016	177.372	17.00	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.93410	13.93410	13.61900	13.61900		14.43	0.00	100	10,375.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	204.59810	0.20460	304.58140	0.30458	204.598	12.65	0.00	0	6,666.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	606.55360	0.60655	800.64670	0.80065	606.554	14.31	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	174.18650	0.17419	157.31790	0.15732	174.187	20.13	0.00	0	6,666.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.19800	14.19800	13.87790	13.87790		14.76	0.00	100	1,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.73730	14.73730	14.41530	14.41530		15.38	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	
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000				0.00	0	0.00
AL12	On 07/05/2015	Index Future			549.34100		549.34100		550.24400	550.24400				0.00	0	0.00
AL37	On 07/05/2015	Index Future			455.47500		455.47500		455.81800	455.81800				0.00	0	3.00
AL37	On 06/08/2015	Index Future			462.58100		462.58100		462.93600	462.93600				0.00	0	122.00
AL37	On 05/11/2015	Index Future			470.23900		470.23900		470.60200	470.60200				0.00	0	0.00
AL7T	On 07/05/2015	Index Future			540.57000		540.57000		541.42800	541.42800				0.00	0	0.00
AL7T	On 06/08/2015	Index Future			549.00500		549.00500		549.88200	549.88200				0.00	0	3.00
AL7T	On 05/11/2015	Index Future			558.09300		558.09300		558.98800	558.98800				0.00	0	0.00
ALBI	On 07/05/2015	Index Future			493.51800		493.51800		494.15200	494.15200				0.00	0	228.00
ALBI	On 06/08/2015	Index Future			501.21800		501.21800		501.86800	501.86800				0.00	0	286.00
ALBI	On 05/11/2015	Index Future			509.51600		509.51600		510.17900	510.17900				0.00	0	100.00
ALBI	On 04/02/2016	Index Future			518.35800		518.35800		519.04800	519.04800				0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.46700		9.46700		9.49170	9.49170		12.18		0.00	30	14,723.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	1.13010		0.00113		2.91350	0.00291	1.130	14.40		0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	4.23280		0.00423		7.15610	0.00716	4.233	13.58		0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	23.00320		0.02300		26.25680	0.02626	23.003	12.47		0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	364.35540		0.36436		391.34750	0.39135	364.355	12.37		0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	144.25800		0.14426		166.75170	0.16675	144.258	12.34		0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	91.78850		0.09179		110.08960	0.11009	91.789	12.81		0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.57220		9.57220		9.59540	9.59540		13.60		0.00	0	1,290.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.67570		9.67570		9.69880	9.69880		14.16		0.00	0	40.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.79430		9.79430		9.81700	9.81700		13.93		0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.92670		9.92670		9.85440	9.85440		12.71		0.00	0	4,071.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.07330		10.07330		9.99960	9.99960		13.10		0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.85440		12.85440		12.58650	12.58650		13.38		0.00	0	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.11250		13.11250		12.84040	12.84040		14.98		0.00	0	1,563.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.93060		1.93060		1.89710	1.89710		14.72		0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.94660		1.94660		1.91320	1.91320		15.09		0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.80920		1.80920		1.76580	1.76580		11.29		0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.84360		1.84360		1.79980	1.79980		13.06		0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000				0.00	0	0.00
EL28	On 07/05/2015	Bond Future			125.47784		125.47784		125.46671	125.46671				0.00	0	0.00
EL28	On 06/08/2015	Bond Future			127.46732		127.46732		127.45737	127.45737				0.00	0	0.00
EL28	On 05/11/2015	Bond Future			128.03839		128.03839		128.02864	128.02864				0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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 07/05/2015	Bond Future	9.50083		83.94123		9.48175	84.08391			0	180.00
ES33	On 06/08/2015	Bond Future	9.58830		85.26502		9.56847	85.41100			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.66729		82.87435		9.64680	83.02304			0	0.00
ES33	On 04/02/2016	Bond Future	9.74246		84.31383		9.72096	84.46768			0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
GOVI	On 07/05/2015	GOVI	489.85000		489.85000		490.47400	490.47400			0	499.00
GOVI	On 06/08/2015	GOVI	497.49400		497.49400		498.13300	498.13300			0	51.00
GOVI	On 05/11/2015	GOVI	505.73000		505.73000		506.38200	506.38200			0	0.00
GOVI	On 04/02/2016	GOVI	514.50600		514.50600		515.18500	515.18500			0	0.00
I2025	On 07/05/2015	Bond Future	121.21505		121.21505		121.20588	121.20588			0	16.00
I2025	On 06/08/2015	Bond Future	121.97196		121.97196		121.96386	121.96386			0	16.00
I2025	On 05/11/2015	Bond Future	123.97995		123.97995		123.97215	123.97215			0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2038	On 07/05/2015	Bond Future	130.70253		130.70253		131.63912	131.63912			0	3,303.00
I2038	On 06/08/2015	Bond Future	131.46427		131.46427		132.41715	132.41715			0	911.00
I2038	On 05/11/2015	Bond Future	133.62849		133.62849		134.59758	134.59758			0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2046	On 07/05/2015	Bond Future	132.00897		132.00897		131.99830	131.99830			0	5,889.00
I2046	On 06/08/2015	Bond Future	134.10199		134.10199		134.09247	134.09247			0	6,022.00
I2046	On 05/11/2015	Bond Future	134.92196		134.92196		134.91269	134.91269			0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2050	On 07/05/2015	Bond Future	143.16320		143.16320		142.79728	142.79728			0	2,954.00
I2050	On 06/08/2015	Bond Future	143.97480		143.97480		143.60460	143.60460			0	2,588.00
I2050	On 05/11/2015	Bond Future	146.34473		146.34473		145.96888	145.96888			0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
IGOV	On 07/05/2015	Index Future	230.58300		230.58300		230.71100	230.71100			14	918.00
IGOV	On 06/08/2015	Index Future	234.20000		234.20000		234.33300	234.33300			0	717.00
IGOV	On 05/11/2015	Index Future	238.09600		238.09600		238.23200	238.23200			17	17.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IGOV	On 04/02/2016	Index Future			242.24600		242.24600		242.39200	242.39200			0.00	0	0.00
ILBI	On 07/05/2015	Index Future			624.87900		624.87900		625.07200	625.07200			0.00	0	0.00
ILBI	On 06/08/2015	Index Future			634.95500		634.95500		635.15300	635.15300			0.00	0	159.00
ILBI	On 05/11/2015	Index Future			645.48300		645.48300		645.68600	645.68600			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future			6.15000		93.85000		6.16000	93.84000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.21000		93.79000		6.22000	93.78000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future			6.25000		93.75000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future			6.36000		93.64000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.40000		93.60000		6.41000	93.59000			0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future			6.52000		93.48000		6.53000	93.47000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.68000		93.32000		6.69000	93.31000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.91000		93.09000		6.87000	93.13000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.10000		92.90000		7.09000	92.91000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.28000		92.72000		7.28000	92.72000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.41000		92.59000		7.42000	92.58000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.54000		92.46000		7.55000	92.45000			0.00	0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future			0.12620		0.12620		0.12390	0.12390			0.00	0	10.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12580		0.12580		0.12350	0.12350			0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12610		0.12610		0.12310	0.12310			0.00	0	1,870.00
NGN / R	On 12/06/2015	Foreign Exchange Future			0.05990		0.05990		0.05800	0.05800			0.00	0	50,100.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.05700		0.05700		0.05570	0.05570			0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05580		0.05580		0.05470	0.05470			0.00	0	112,380.00
NZ\$ / R	On 12/06/2015	Foreign Exchange Future			9.12660		9.12660		9.08150	9.08150		10.89	0.00	0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			9.19330		9.19330		9.14540	9.14540		11.84	0.00	0	500.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			9.26080		9.26080		9.21320	9.21320		12.81	0.00	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.11940		1.11940		1.11510	1.11510			0.00	0	70.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.12090		1.12090		1.11660	1.11660			0.00	24,400	12,200.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.12280		1.12280		1.11850	1.11850			0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.94924		123.18604		7.92487	123.39215		8.80	0.00	986	38,398.00
R186	On 07/05/2015	Bond Future	7.40	Put	4,766.05000		4.76605		4,560.71000	4.56071	4,766.050	8.59	0.00	56	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	4,322.11000		4.32211		4,117.80000	4.11780	4,322.110	8.61	0.00	56	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	3,881.19000		3.88119		3,678.94000	3.67894	3,881.190	8.63	0.00	112	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	1,434.89000		1.43489		1,308.45000	1.30845	1,434.890	8.73	0.00	0	300.00
R186	On 07/05/2015	Bond Future	8.00	Put	408.18000		0.40818		374.11000	0.37411	408.180	8.80	0.00	80	4,229.00
R186	On 07/05/2015	Bond Future	8.05	Put	268.36000		0.26836		249.08000	0.24908	268.360	8.83	0.00	80	4,229.00
R186	On 07/05/2015	Bond Future	8.10	Put	168.31000		0.16831		159.12000	0.15912	168.310	8.86	0.00	160	4,229.00
R186	On 06/08/2015	Bond Future			8.00819		119.83211		7.98274	120.04287		8.94	0.00	310	7,158.00
R186	On 06/08/2015	Bond Future	7.75	Call	1,296.85000		1.29685		1,391.25000	1.39125	1,296.850	8.85	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	8.90	Put	282.80000		0.28280		270.46000	0.27046	282.800	9.36	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.05403		121.79584		8.02757	122.01066		8.83	0.00	0	0.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,481.51000		2.48151		0.00000	0.00000	2,481.510	8.93	0.00	2,180	1,090.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R186	On 05/11/2015	Bond Future	8.25	Put	2,381.08000		2.38108	2,265.39000	2.26539	2,381.080		8.94	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,070.13000		2.07013	1,962.39000	1.96239	2,070.130		8.99	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,791.96000		1.79196	1,692.11000	1.69211	1,791.960		9.04	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	9.00	Put	749.72000		0.74972	693.95000	0.69395	749.720		9.29	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.09070		118.61156	8.06280	118.83372			8.91	0.00	0	5,512.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 07/05/2015	Bond Future			292.23531		292.23531	292.21314	292.21314				0.00	0	183.00
R197	On 06/08/2015	Bond Future			290.82076		290.82076	290.80125	290.80125				0.00	0	1,046.00
R197	On 05/11/2015	Bond Future			295.60828		295.60828	295.58954	295.58954				0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 07/05/2015	Bond Future			243.78940		243.78940	243.77024	243.77024				0.00	0	3,147.00
R202	On 06/08/2015	Bond Future			244.44219		244.44219	244.42550	244.42550				0.00	0	53,033.00
R202	On 05/11/2015	Bond Future			248.46608		248.46608	248.44975	248.44975				0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.74430		101.55269	7.71993	101.69362			6.97	0.00	0	12,084.00
R2023	On 06/08/2015	Bond Future			7.80576		103.15427	7.78007	103.29866			6.78	0.00	0	1,295.00
R2023	On 06/08/2015	Bond Future	9.07	Put	48.58000		0.04858	46.20000	0.04620	48.580		7.17	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			7.85628		100.92000	7.82935	101.06719			6.97	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			7.89799		102.67247	7.86920	102.82532			6.68	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 07/05/2015	Bond Future			6.97090		104.00597	6.94665	104.05851			2.41	0.00	0	7,520.00
R203	On 07/05/2015	Bond Future	7.84	Put	0.00000		0.00000	0.00000	0.00000	0.000		2.56	0.00	0	5,000.00
R203	On 06/08/2015	Bond Future			7.05144		105.64627	7.02335	105.70089			2.24	0.00	0	4,956.00
R203	On 06/08/2015	Bond Future	7.84	Put	75.91000		0.07591	70.29000	0.07029	75.910		2.37	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.10044		103.21067	7.06801	103.26666			1.94	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.11615		105.00318	7.07616	105.06329			1.64	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.37442		99.07713	8.35511	99.23544				0.00	0	5,520.00
R2030	On 06/08/2015	Bond Future			8.43847		96.63143	8.41838	96.79345				0.00	0	3,235.00
R2030	On 05/11/2015	Bond Future			8.48731		98.21558	8.46655	98.38068				0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2032	On 07/05/2015	Bond Future			8.46913		98.98193	8.45478	99.10793				0.00	0	123.00
R2032	On 06/08/2015	Bond Future			8.52954		100.54305	8.51461	100.67225				0.00	0	1,473.00
R2032	On 05/11/2015	Bond Future			8.57988		98.03479	8.56445	98.16658				0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.62322		99.73778	8.60698	99.87478				0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2037	On 07/05/2015	Bond Future			8.57415		101.62434	8.55981	101.76398				0.00	0	30,545.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R2037	On 06/08/2015	Bond Future			8.63444		98.96833		8.61955	99.11139			0.00	0	3,410.00
R2037	On 05/11/2015	Bond Future			8.68113		100.59086		8.66578	100.73675			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			8.72253		98.08033		8.70643	98.23176			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.22081		105.54646		7.20164	105.60738		3.40	0.00	0	12,400.00
R204	On 06/08/2015	Bond Future			7.29946		103.17544		7.27822	103.23855		3.39	0.00	0	7,076.00
R204	On 06/08/2015	Bond Future	8.41	Put	34.54000		0.03454		33.81000	0.03381	34.540	3.61	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.35156		104.86614		7.32823	104.93076		3.22	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.38135		102.64942		7.35452	102.71829		3.07	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.63395		103.64399		8.61457	103.85117			0.00	0	9,524.00
R2044	On 06/08/2015	Bond Future			8.69135		100.89461		8.67130	101.10630			0.00	0	654.00
R2044	On 05/11/2015	Bond Future			8.73594		102.54869		8.71531	102.76441			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			8.77557		99.94694		8.75410	100.16939			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 07/05/2015	Bond Future			8.60856		103.25321		8.59412	103.41275			0.00	0	22,627.00
R2048	On 06/08/2015	Bond Future			8.66059		104.88163		8.64564	105.04493			0.00	0	16,306.00
R2048	On 05/11/2015	Bond Future			8.70579		102.16942		8.69041	102.33579			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			8.74656		103.94370		8.73047	104.11615			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.43064		101.62530		7.41649	101.68016		4.50	0.00	109	40,222.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,161.25000		1.16125		1,217.93000	1.21793	1,161.250	4.57	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.50833		99.58570		7.49289	99.64262		4.50	0.00	109	981.00
R207	On 06/08/2015	Bond Future	7.46	Call	838.70000		0.83870		874.80000	0.87480	838.700	4.49	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.55942		101.21786		7.54279	101.27618		4.31	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,035.83000		1.03583		1,069.24000	1.06924	1,035.830	4.29	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	1,152.07000		1.15207		1,186.49000	1.18649	1,152.070	4.31	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.59587		99.33322		7.57711	99.39556		4.19	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	966.11000		0.96611		999.75000	0.99975	966.110	4.14	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	1,302.56000		1.30256		1,341.77000	1.34177	1,302.560	4.19	0.00	0	19.00
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 07/05/2015	Bond Future			7.53965		97.06543		7.51531	97.17695		5.66	0.00	282	55,044.00
R208	On 06/08/2015	Bond Future			7.60572		98.59629		7.57979	98.71069		5.51	0.00	282	3,728.00
R208	On 06/08/2015	Bond Future	8.85	Put	38.04000		0.03804		36.24000	0.03624	38.040	5.82	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.65460		96.81171		7.62713	96.92840		5.49	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	411.51000		0.41151		389.46000	0.38946	411.510	5.72	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.68980		98.49303		7.66001	98.61471		5.20	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
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 07/05/2015	Bond Future			8.51866		78.73776		8.49922	78.89429		14.01	0.00	0	20,810.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,880.58000		1.88058		1,770.40000	1.77040	1,880.580	13.91	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.57211		79.97957		8.55203	80.13946		13.75	0.00	0	5,077.00
R209	On 06/08/2015	Bond Future	9.90	Put	102.58000		0.10258		98.77000	0.09877	102.580	14.44	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.61656		78.14180		8.59590	78.30471		14.30	0.00	0	0.00
R209	On 04/02/2016	Bond Future			8.65476		79.49914		8.63326	79.66721		13.97	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 07/05/2015	Bond Future			179.21923		179.21923		179.20555	179.20555			0.00	0	246.00
R210	On 06/08/2015	Bond Future			182.06082		182.06082		182.04882	182.04882			0.00	0	769.00
R210	On 05/11/2015	Bond Future			182.95439		182.95439		182.94286	182.94286			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 07/05/2015	Bond Future			132.24697		132.24697		132.14986	132.14986			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.72653		132.72653		132.62930	132.62930			0.00	0	0.00
R211	On 05/11/2015	Bond Future			134.91169		134.91169		134.81329	134.81329			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/05/2015	Bond Future			139.17501		139.17501		139.16452	139.16452			0.00	0	32.00
R212	On 06/08/2015	Bond Future			139.60648		139.60648		139.59743	139.59743			0.00	0	1,120.00
R212	On 05/11/2015	Bond Future			141.90494		141.90494		141.89620	141.89620			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.41395		89.13569		8.39957	89.24931		11.98	0.00	0	15,965.00
R213	On 06/08/2015	Bond Future			8.47154		90.54144		8.45658	90.65800		11.73	0.00	0	6,186.00
R213	On 05/11/2015	Bond Future			8.52138		88.48035		8.50594	88.59912		12.18	0.00	0	0.00
R213	On 04/02/2016	Bond Future			8.56596		90.01684		8.54969	90.14042		11.86	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.55348		80.03137		8.53402	80.19798		14.78	0.00	0	12,089.00
R214	On 06/08/2015	Bond Future			8.60425		81.29357		8.58416	81.46376		14.52	0.00	0	9,602.00
R214	On 05/11/2015	Bond Future			8.64823		79.33409		8.62758	79.50744		15.08	0.00	0	0.00
R214	On 04/02/2016	Bond Future			8.68768		80.71180		8.66620	80.89058		14.74	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
RAIN	On 12/06/2015	Foreign Exchange Future	21,340.47000		21,340.47000	20,937.64000	20,937.64000				0	0.00	
TRY / R	On 12/06/2015	Foreign Exchange Future	4.44270		4.44270	4.40330	4.40330			12.65	0	0.00	
TRY / R	On 14/09/2015	Foreign Exchange Future	4.40080		4.40080	4.35940	4.35940			12.80	0	0.00	
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.58730		1.58730	1.56670	1.56670				0	16.00	
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.54270		1.54270	1.51820	1.51820				0	0.00	
<b>Total for Derivatives :</b>											<b>0.00</b>	<b>317,641</b>	<b>3 991 590.00</b>

### i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.65944				0	0.00
AA03	On 11/05/2015	Spot Bond	6.57000		99.91008	6.57000	99.89212				0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.85521				0	0.00
AA05	On 22/03/2019	Spot Bond	8.66500		103.07260	8.66500	103.04884				0	200,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000	0.00000	100.41768				0	0.00
AA07	On 15/04/2021	Spot Bond	8.98000		102.84361	8.98000	102.81893				0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		107.75700	10.00000	107.72900				0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000	0.00000	101.50650				0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000	0.00000	100.24796				60,000,000	1,616,500,000.00
AB013	On 21/11/2018	Spot Bond	9.25000		100.96754	9.25000	100.94232				0	430,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		11.38173	100.00000	11.35323				0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		104.99044	10.84000	104.95982				0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.55022	100.00000	8.77662				0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.47601				0	0.00
AB09	On 03/05/2017	Spot Bond	8.54000		103.20835	8.54000	103.18490				0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		108.86400	10.00000	108.83600				0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.07000		129.12442	2.07000	278.87148				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.37196			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.25097			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.06223			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	101.08871			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	98.57993			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.10131			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.01422			0	0.00
ABN05	On 18/04/2021	Spot Bond	1.81000		174.18736		1.81000	174.14333			0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		164.53846		2.76000	164.49256			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		175.17176		2.17000	175.12570			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		184.74758		1.82000	184.70081			0	0.00
ABN33	On 29/01/2018	Spot Bond	7.93625		81.15445		7.93625	81.13747			0	0.00
ABN34	On 29/01/2018	Spot Bond	7.93625		81.15445		7.93625	81.13747			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.04000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.93879			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.33000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	97.54000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	97.10000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	95.87000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	96.29000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.55236			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.44687			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	94.98000			0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	94.38000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	94.14000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.91000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.77113			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.86000		104.16578		6.86000	104.14667			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.41399			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	92.27000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	92.15000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.38000		97.23794		2.38000	111.38219			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.19000		104.84099		2.19000	164.98547			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.09000		122.27916		2.09000	223.61915			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	91.07000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.32500		92.78339		9.32500	92.76041			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	103.72000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	71.91000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	104.67438			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.35000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	106.35000			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		109.90708		9.63000	109.87869			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.12000			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ABN78	On 20/06/2016	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond			9.32500	112.13385		9.32500	112.10578			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond			8.68500	91.86273		8.68500	91.84140			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond			0.00000	100.00000		0.00000	105.83000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond			0.00000	100.00000		0.00000	119.01000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond			9.42000	111.43333		9.42000	111.40515			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond			0.00000	100.00000		0.00000	92.56000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond			0.00000	100.00000		0.00000	101.20646			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond			0.00000	100.00000		0.00000	100.10908			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond			8.09000	105.81896		8.09000	105.79616			0.00	0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond			8.69000	104.05492		8.69000	104.03074			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond			6.77500	99.90728		6.77500	99.92581			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond			8.80000	101.09071		8.80000	101.06679			0.00	0	3,610,000,000.00
ABS7	On 11/09/2026	Spot Bond			9.52000	96.38688		9.52000	96.36252			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond			7.38000	102.89321		7.38000	102.87295			0.00	2,900,000,000	350,000,000.00
ABSI2	On 07/12/2023	Spot Bond			1.88000	223.10218		1.88000	282.59840			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond			1.24000	127.96946		1.24000	130.79257			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond			1.88000	132.18536		1.88000	134.80614			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond			100.00000	0.00670		100.00000	0.00668			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond			100.00000	89.20774		100.00000	88.99584			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
ACL028	On 15/09/2015	Spot Bond		11.02000	102.65873		11.02000	102.62893			0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.05470			0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	9.62716		100.00000	9.60384			0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.10517			0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.82124			0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	57.38235		100.00000	57.24334			0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.00423			0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	69.67001		11.00000	69.65010			0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	36.72470		100.00000	36.63574			0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.09915			0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.20246			0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.05307			0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.08421			0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.09791			0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.22746			0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.22746			0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.23995			0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.23995			0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.21496			0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	95.70829			0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.86400	10.00000	108.83600		0.00		0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.88376		0.00		0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.06556		0.00		0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.09645		0.00		0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.10885		0.00		0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.08396		0.00		0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.02817		0.00		0	0.00
ACL104	On 20/12/2019	Spot Bond	9.20000	104.25475	9.20000	104.22898		0.00		0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.15978		0.00		0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.77743		0.00		0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	89.87018		0.00		0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	179.61186		0.00		0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	179.63374		0.00		0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.05298		0.00		0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.99730		0.00		0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.42192		0.00		0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.99633		0.00		0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.20663		0.00		0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.60973		0.00		0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.86400	10.00000	108.83600		0.00		0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.32212		0.00		0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.07912		0.00		0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.05674		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
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.96898			0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.03452			0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.99087			0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.28239		10.23000	101.25493			0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.96831			0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	118.04286			0	0.00
ACL167		On 20/06/2019	Spot Bond	9.32500	105.26342		9.32500	105.23706			0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03071			0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.13605		1.75000	117.23811			0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.95582			0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00382			0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.03467			0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.97296			0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.09652			0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77812			0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.44105			0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.96185			0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.91902			0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.02850			0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.00883			0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.06162			0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.07781			0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.15243			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.36347		0.00		0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.08163		0.00		0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.08163		0.00		0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.13322		0.00		0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.00999		0.00		0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14284		0.00		0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.76739		0.00		0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.13322		0.00		0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	97.85498		0.00		0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.10281		0.00		0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.08397		0.00		0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	132.31244		0.00		0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	133.26094		0.00		0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.94827		0.00		0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.93962		0.00		0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.44861		0.00		0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.96308		0.00		0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.03630		0.00		0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.00382		0.00		0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.94950		0.00		0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.94827		0.00		0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.04179		0.00		0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.32466		0.00		0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.10551		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
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.10243			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.60327			0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	103.19438			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		25.43744		100.00000	25.37374			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		14.41838		100.00000	14.38344			0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.44372			0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.31345			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.34378			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.38415			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.29971			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.87500		99.14412		7.87500	99.12320			0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.38344			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.44449			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		40.52872		100.00000	40.26272			48,720,400	48,720,400.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		10.42809		100.00000	10.35964			925,687,100	925,687,100.00
AIR01	On 15/03/2019	Spot Bond	8.84500		100.34298		8.84500	100.31938			0	2,996,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.42000		112.67334		9.42000	112.64500			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.07000		104.73879		7.07000	104.71902			5,461,000,000	261,000,000.00
AIR04	On 29/05/2024	Spot Bond	9.06500		105.15291		9.06500	105.12717			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		11.85036		100.00000	11.82414			0	0.00
AIR05	On 29/05/2030	Spot Bond	9.79500		105.94858		9.79500	105.92059			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.44000		168.83560		2.44000	168.79005			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.28079			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.15922			0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	92.40506		100.00000	92.17172			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.86218			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.92710			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	100.00000		0.00000	100.92089			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.81062			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.88672			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	100.00000		0.00000	100.99086			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08730			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.58743			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	100.00000		0.00000	95.02000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.33183			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	113.74750			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.34000	135.51641		2.34000	242.98881			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	114.17829			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	111.50795			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.61925			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	110.84384			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN032	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	112.95761			0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		100.00000		0.00000	99.86675			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.35500		170.11315		2.35500	215.47564			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		100.00000		0.00000	101.08843			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		100.00000		0.00000	100.85959			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.44981			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.40458			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.29742			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.15744			0	0.00
ASN060	On 02/05/2018	Spot Bond	100.00000		27.48717		100.00000	27.45673			0	0.00
ASN061	On 30/04/2020	Spot Bond	100.00000		1.57263		100.00000	1.56766			0	25,000,000,000.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		35.67761		100.00000	35.59822			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		17.76356		100.00000	17.72053			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		17.86601		100.00000	17.82273			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.40499		100.00000	17.36283			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		30.56137		100.00000	30.46269			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		42.33385		100.00000	42.23130			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		17.48778		100.00000	17.44541			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		29.05612		100.00000	28.97519			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN56U	On 29/06/2016	Spot Bond	100.00000		40.62398	100.00000	40.51083		0.00		0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.07908		0.00		0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.87408		0.00		0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.75248		0.00		0	0.00
BAW11	On 01/10/2018	Spot Bond	8.89500		103.52962	8.89500	103.50501		0.00		0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.99994		0.00		0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.27048		0.00		0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.36789		0.00		0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	101.53112		0.00		0	0.00
BAW19	On 05/12/2020	Spot Bond	9.26000		105.26229	9.26000	105.23612		0.00		0	1,229,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.85000		102.95604	6.85000	102.93725		0.00		2,689,630,000	193,300,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		53.90559	100.00000	53.77357		0.00		0	0.00
BAW21	On 24/03/2022	Spot Bond	9.51000		99.99876	9.51000	99.97351		0.00		0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	103.18010		0.00		0	0.00
BAW8	On 02/10/2017	Spot Bond	8.69000		103.57084	8.69000	103.54677		0.00		0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.87443		102.27082	10.87443	102.05475		0.00		0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.89735		101.20360	10.89735	101.23191		0.00		0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.91854		101.19304	10.91854	101.23267		0.00		0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.04283		0.00		0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.94797		101.36993	10.94797	101.22157		0.00		0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.73803		101.24932	11.73803	101.21261		0.00		0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.06645		0.00		0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.06645		0.00		0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.06652		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
BAYA12	On 31/03/2016	Spot Bond		11.12443	101.00536		11.12443	100.98486			0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.05312	101.81438		11.05312	101.30815			0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.89735	101.20360		10.89735	101.23191			0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.99054	101.70691		10.99054	101.43675			0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.18756	98.43721		10.18756	101.13181			0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.01456			0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.99503			0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.99503			0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.99797			0	0.00
BAYA23	On 30/06/2017	Spot Bond		8.24871	105.44871		8.24871	103.52911			0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.46500	100.38145		11.46500	100.35028			0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96716			0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.39000	78.53807		11.39000	98.55469			0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.99797			0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.92501			0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	94.20172		9.28000	100.88601			0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.98110			0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.19500	74.91077		11.19500	101.02125			0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.95322			0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.97645			0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.97645			0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89645			0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.94206			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.99539			200,000,000	100,000,000.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.99797			0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.99539			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.94391			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.96274			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.99549			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.78331			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.81343			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.87443		102.54831		13.87443	102.32849			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.15610		101.79506		15.15610	101.74827			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.05524		101.64627		14.05524	101.51789			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.27695			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.27695			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.27695			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.32292			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.11551			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		31.75830		100.00000	31.69804			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		20.41491		100.00000	20.36490			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.57986		100.00000	18.53436			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.46905		100.00000	11.44096			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.48587		100.00000	11.45805			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.86663		100.00000	13.83267			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.01519		100.00000	11.98576			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.27545			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.52038			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.55065			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.34176			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.65638		100.00000	8.63542			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.65638		100.00000	8.63542			0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		96.05263		100.00000	95.80052			0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		92.40506		100.00000	92.17172			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		82.39278		100.00000	82.20721			0	0.00
BD0202	On 31/12/2018	Spot Bond	1.78000		105.02850		1.78000	182.28314			0	0.00
BD0205	On 28/04/2028	Spot Bond	7.94000		95.00408		7.94000	163.36070			0	0.00
BD0206	On 02/03/2028	Spot Bond	7.94000		96.26188		7.94000	163.68160			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.32500		98.78586		8.32500	98.76385			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	7.79500		99.03737		7.79500	99.01679			0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.98227			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.29245			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.87330			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.31694			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.33575			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.38804			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		33.99571		100.00000	33.91245			0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.09554			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.09754			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.09821			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.10620			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.11683			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		33.25367	100.00000	33.17223				0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		33.25367	100.00000	33.17223				0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.07734			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.09771			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.19000		102.25792	8.19000	102.23561				0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.15878			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.26717			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		23.79059	100.00000	23.73295				0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		23.79059	100.00000	23.73295				0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	103.02351			0	0.00
BGL02	On 19/11/2024	Spot Bond	10.95000		104.34847	10.95000	104.58759				0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BGL04	On 05/02/2025	Spot Bond	10.84000		98.65592	10.84000	99.57661				0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.86534			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		69.95695	100.00000	69.82423				0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.33327			0	163,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.38353			0	0.00
BID06	On 30/06/2019	Spot Bond	8.50500		70.89892	8.50500	104.24909				0	2,200,000,000.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.94781			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BIDC45	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.76181			0	0.00
BIDC46	On 13/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.36409			0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.30314			0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.50648			0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.29293			0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.35674			0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.47271			0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.95526			0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.74439			0	0.00
BNP01	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.98819			0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		90.87452	100.00000		90.65287			0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.16803			0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.17283			0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	96.78879			0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	100.00000		0.00000	96.16723			0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		96.56085	100.00000		96.30607			0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.66612			0	0.00
BTC027	On 06/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.98254			0	0.00
BTC028	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.77309			0	0.00
BTC029	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.72089			0	0.00
BTC030	On 26/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.35371			0	0.00
BTC031	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.65165			0	0.00
BTC032	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.59877			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BTC034	On 12/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.33595			0	0.00
BTC035	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.89618			0	0.00
BTC036	On 12/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.65338			0	0.00
BTC037	On 06/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.91434			0	0.00
BTC038	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.75671			0	0.00
BTC039	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.65128			0	0.00
BTC040	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.54863			0	0.00
BTC041	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.54092			0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		39.28041		100.00000	39.18421			0	0.00
BWZ18B	On 27/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.85594			0	0.00
BWZ20A	On 27/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.88751			0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.01792			0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.63175			0	0.00
CBL08	On 02/11/2016	Spot Bond		9.39000	106.55631		9.39000	106.52974			0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	104.47761			0	0.00
CBL11	On 06/05/2016	Spot Bond		8.94000	101.48004		8.94000	101.45553			676,200,000	319,600,000.00
CBL12	On 06/09/2018	Spot Bond		12.39500	98.97389		12.39500	98.94154			0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	97.06570			0	0.00
CBL14	On 01/02/2019	Spot Bond		12.69500	99.62711		12.69500	99.59324			0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.66848			0	0.00
CBL16	On 18/05/2017	Spot Bond		9.24000	104.76358		9.24000	104.73745			8,839,500,000	1,809,500,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	98.74032			0	0.00
CBL18	On 23/08/2019	Spot Bond		12.69500	96.86529		12.69500	96.83237			0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.35321			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	94.95304			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.78919			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.31000		93.06413		10.31000	93.03829			0	0.00
CCT01	On 23/06/2023	Spot Bond	9.79000		119.94143		9.79000	119.90994			0	0.00
CCT02	On 12/06/2024	Spot Bond	10.07000		113.67218		10.07000	113.64150			0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.77000		110.22202		9.77000	110.19344			0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.78379			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.59000		101.62914		11.59000	101.59804			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.13498			0	1,000,000,000.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.55493			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.86440		10.00000	108.83600			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.77919			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.12491			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.29535			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		8.69749		100.00000	8.67003			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.56850			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.55722			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.85418			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.88694			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.92483			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.74868				0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.72045				0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.86962				0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.05309				0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.53551				0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.46431	103.46431	10.11000	103.43612				0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.59659				0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.36046	121.36046	2.76000	121.32657				0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	107.20244				0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	118.64236	118.64236	3.14000	121.23875				0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.48277	101.48277	8.25000	101.46048				0	0.00
CLN198	On 13/09/2021	Spot Bond	2.58000	130.42137	130.42137	2.58000	124.46927				0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	126.47485	126.47485	2.40000	120.70343				0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.46834				0	0.00
CLN215	On 17/10/2016	Spot Bond	8.32000	100.70191	100.70191	8.32000	100.67948				0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.32001				0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.32743				0	0.00
CLN221	On 20/10/2016	Spot Bond	8.37000	100.74070	100.74070	8.37000	100.71813				0	0.00
CLN222	On 20/10/2016	Spot Bond	8.37000	100.74070	100.74070	8.37000	100.71813				0	0.00
CLN225	On 09/12/2016	Spot Bond	8.42000	103.89584	103.89584	8.42000	103.87231				0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.07801				0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.18508				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.86400		10.00000	108.83600			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.86400		10.00000	108.83600			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.82298			0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.55153			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		101.80842		9.35000	101.78272			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		101.80842		9.35000	101.78272			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		100.00000		0.00000	101.65843			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.32594			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.74614			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.74614			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.74614			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.24388			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.12500		102.74335		9.12500	102.71844			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.83715			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.22125			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.30330			100,000,000	100,000,000.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.29728			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.35764			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.49698			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.72340			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.51044			0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.73705			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.10987			0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.94435			0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.84252			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.96061			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.20466			0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.82757			0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18964			0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.99747			0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.02868			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.86400		10.00000	108.83600			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72861			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98666			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78671			0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.14899			0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75288			0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88790			0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87502			0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	141.88676			0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.29285			0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	142.03440			0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	141.31589			0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	141.70176			0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	138.55906			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	138.98551			0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	99.78258			0	0.00
CLN314	On 14/11/2022	Spot Bond	10.60500		94.36838		10.60500	94.34145			0	0.00
CLN315	On 20/03/2023	Spot Bond	11.12500		95.79468		11.12500	95.76651			0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.83662			0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.14798			0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	99.78749			0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.24033			0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.11961			0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		100.13844		8.80500	100.11715			0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.00999			0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.17593			0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	135.12023			0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.07411			0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	101.14552			0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.10299			0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.52556			0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	82.89324			0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.20259			0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.83662			0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	122.70491			0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	122.78588			0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.15632			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.32603			0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.84142			0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.51626			0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.25209			0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.96583			0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.11106			0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.15484			0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.87784			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.81739			0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.14711			0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.37298			0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.11042			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.23889			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.92107			0	0.00
CLN362	On 20/03/2024	Spot Bond	9.78500		107.09700		9.78500	105.76453			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.02250			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.97338			0	0.00
CLN365	On 20/03/2024	Spot Bond	11.92500		108.91930		11.92500	107.26963			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.97229			0	0.00
CLN367	On 06/08/2023	Spot Bond	11.95500		107.02614		11.95500	106.99182			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		108.43895		10.02000	108.40966			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.97229			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.16115			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	103.54569			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.00689			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.02808			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.02822			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.87214			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.31000		103.77500		9.31000	103.74934			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.03467			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.11476			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		101.20835		10.57000	101.18003			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		101.37701		11.00000	101.34752			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.28496			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.15241			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.27294			0	0.00
CLN384	On 20/09/2024	Spot Bond	11.71500		103.29645		11.71500	103.26450			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.24138			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.02796			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.17421			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.09668			0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.71928			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.94712			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.96061			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	90.81514			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN394	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	101.01616			0	0.00
CLN395	On 02/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.25290			0	0.00
CLN396	On 20/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.12643			0	0.00
CLN397	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	101.06738			0	0.00
CLN398	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.79535			0	0.00
CLN399	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.79658			0	0.00
CLN400	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.30991			0	0.00
CLN401	On 20/06/2020	Spot Bond	100.00000		10.32177		100.00000	0.94274			0	1,500,000,000.00
CLN402	On 30/06/2017	Spot Bond	100.00000		20.81463		100.00000	13.66952			0	1,500,000,000.00
CLN42	On 18/04/2028	Spot Bond		7.01000	40.97104		7.01000	41.57705			0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	173.55664			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		8.32500	98.78586		8.32500	147.86481			0	0.00
CLN88	On 28/04/2028	Spot Bond		7.94000	37.09829		7.94000	163.36070			0	0.00
CLN89	On 02/03/2028	Spot Bond		7.94000	37.54237		7.94000	163.68160			0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	96.76439			0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	96.73672			0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.57905			0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.57905			0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.09043			0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.02069			0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03445			0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.56912			0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.02850			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.24033			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.93715			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.00328			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.99705			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.00323			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.26886			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.65534			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.47859			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.50000		105.93412		8.50000	104.34176			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.59000		104.83517		8.59000	104.81095			0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.95000		117.40052		9.95000	117.36921			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.31000		106.38239		7.31000	106.36140			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.52000		106.84171		9.52000	106.81470			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.56500		107.80149		9.56500	107.77382			0	0.00
COT01	On 03/04/2023	Spot Bond	9.93500		96.35778		9.93500	96.33226			0	0.00
COT02	On 03/04/2028	Spot Bond	10.67000		97.64642		10.67000	97.61869			200,000,000	1,100,000,000.00
COT03	On 05/06/2028	Spot Bond	10.67000		95.50389		10.67000	95.47662			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.44749			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.14022			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.41234		100.00000	10.38712			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.42610			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.90923			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.41497			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPL025	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.32123			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.45890			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.23573			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	10.46866		100.00000	10.44329			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.65646		100.00000	12.62579			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.28500	101.80530		11.28500	102.22714			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	14.91237		100.00000	14.87625			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.31265		100.00000	6.29736			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	15.68065		100.00000	15.64267			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.16768			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.96500	98.32901		7.96500	98.30815			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.41442			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.33199			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.21560			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	81.48500		100.00000	66.50605			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.19581			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.58622			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.77953			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.01894			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.32358			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	103.64224			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.15167			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	54.12191			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.85556			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DV2021	On 18/06/2021	Spot Bond	8.51000	105.87195	8.51000	105.84771	0.00	0	0.00	0	0.00	
DV21	On 15/06/2016	Spot Bond	7.17000	114.04196	7.17000	114.01989	0.00	0	0.00	0	0.00	
DV22	On 07/02/2020	Spot Bond	8.39000	106.36130	8.39000	106.33715	0.00	400,000,000	1,559,200,000.00			
DV23	On 27/02/2023	Spot Bond	9.13500	106.60893	9.13500	106.58264	0.00	402,750,000	3,760,602,100.00			
DV24	On 18/02/2024	Spot Bond	9.19500	104.97462	9.19500	104.94855	0.00	1,000,000,000	500,000,000.00			
DV29	On 18/02/2029	Spot Bond	9.34500	107.90591	9.34500	107.87869	0.00	0	300,000,000.00			
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.78213	0.00	0	0.00			
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.66921	0.00	0	0.00			
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.93138	0.00	0	0.00			
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.40837	0.00	0	0.00			
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.99221	0.00	0	0.00			
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.00681	0.00	0	0.00			
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.52878	0.00	0	0.00			
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.74320	0.00	0	0.00			
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.33086	0.00	0	0.00			
E170	On 01/08/2020	Spot Bond	7.93500	126.95844	7.93500	126.93116	0.00	0	2,000,000,000.00			
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	94.65998	0.00	0	0.00			
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
EL037	On 31/01/2037	Spot Bond	2.03000	104.35819	2.03000	104.33112	0.00	0	0.00			
EL15	On 29/06/2015	Spot Bond	1.20000	101.32012	1.20000	134.79084	0.00	0	7,550,000,000.00			
EL28	On 02/05/2028	Spot Bond	1.89000	125.35252	1.89000	125.32058	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
EL29	On 19/11/2029	Spot Bond	1.87000	114.68388		1.87000	114.65464			0	0.00
EL30	On 29/07/2030	Spot Bond	1.85000	114.90601		1.85000	114.87677			0	0.00
EL31	On 02/06/2031	Spot Bond	1.94000	106.51896		1.94000	106.49162			0	0.00
EL36	On 31/01/2036	Spot Bond	2.01000	104.56058		2.01000	104.53352			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.36000	107.70310		9.36000	107.67589			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.26000	108.08599		9.26000	108.05941			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.72000	102.00266		9.72000	101.97635			0	0.00
EMM04	On 16/05/2028	Spot Bond	9.98000	93.81140		9.98000	96.04769			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.12000	104.60512		10.12000	103.05282			0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.57136			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	97.62643			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.10398			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.98002			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.98081			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.98210			0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	0.00000			0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.27411			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.39024			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.42647			0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	93.08562		100.00000	92.85407			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.88000	104.71209		10.88000	104.68139			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.92682			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.13936			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.40679			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EQS07	On 09/04/2018	Spot Bond		9.77500	97.83372		9.77500	97.80822			0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	97.47156			0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	98.66523			0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ERS3B4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.68531			0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ERS3C4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.79041			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.86400		10.00000	108.83600			0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.53541			0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.59836			0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.52281			0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.57527			0	0.00
ERSA18	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.53826			0	0.00
ERSA19	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.51722			0	0.00
ES15	On 30/08/2015	Spot Bond		6.75000	101.69346		6.75000	101.67506			424,400,000	13,212,200,000.00
ES18	On 20/04/2018	Spot Bond		7.81000	104.13423		7.81000	104.11243			1,668,409,000	12,097,825,200.00
ES23	On 25/01/2023	Spot Bond		8.44000	111.48499		8.44000	111.45954			1,531,113,100	52,744,726,600.00
ES26	On 02/04/2026	Spot Bond		8.75500	94.43936		8.75500	94.41726			1,505,075,800	16,420,018,800.00
ES33	On 15/09/2033	Spot Bond		9.49500	83.85785		9.47500	83.98646			7,480,400	43,208,769,900.00
ES42	On 25/04/2042	Spot Bond		9.54500	90.18729		9.54500	90.16432			0	34,510,000,000.00
EXX01	On 19/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.61140			0	0.00
EXX02	On 19/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.66250			0	0.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.49447			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.37692				0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.85133				0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.52606				0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.38564				0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.24862				0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.00754				0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.48870				0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.38214	100.00000	10.35699				0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.10463	100.00000	10.08016				0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.05008				0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	99.94555				0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.17218				0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.25350				0	0.00
FRB05	On 21/12/2018	Spot Bond	9.29500	100.75672	9.29500	100.73158				0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.05321				0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.05314				0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.15564				0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	103.44157				0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.46976				0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000	0.00000	101.49414				0	0.00
FRB14	On 02/06/2026	Spot Bond	10.01000	104.17670	10.01000	104.17007				0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.58225				0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.14500	109.96888	10.14500	109.93899				0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.77697				0	0.00

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	1.88000		133.94200		1.88000	134.80614			0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.91000		130.57519		1.91000	282.00596			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.09500		107.45367		2.09500	114.19260			0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.17000		105.07082		2.17000	165.34724			0	0.00
FRBI33	On 07/12/2033	Spot Bond	1.98000		124.18745		1.98000	227.10964			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.13000		104.06662		7.13000	104.04681			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.65900		66.29549		7.65900	65.67295			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.42000		42.59755		9.42000	41.68380			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.66000		41.27115		9.66000	40.33733			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.76883			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.21503			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.05315			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.15529			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.33152		7.47000	98.00000			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.33152		7.47000	100.00000			0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.13322			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		100.00000		0.00000	101.08027			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.22600			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		100.00000		0.00000	101.11476			0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.26635		6.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.18487			0	0.00
FRC129	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC131	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.45821			0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.41541			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	23.34440		100.09221	23.28780			0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.01246			0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	110.72052			0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.35160			0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.45443			0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.13029			0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	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	100.00000		0.00000	101.14277			0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.04437			0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.05932			0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.38483			0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.04083			0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	62.55171		13.22500	62.52960			0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.98161			0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.98285			0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.45132			0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.02727			0	0.00
FRC169		On 31/01/2025	Spot Bond	3.32500	99.20451		3.32500	102.60515			0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.07165			0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.07165			0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.62648			0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.83662			0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.04138			0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.00999			0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.98655			0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.97366			0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.15413			0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.79708			0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.97393			0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.17239			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.32358			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.04946			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.34423			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.97543			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.05932			0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.05932			0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.00270			0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.69378			0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.73131			0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.78395			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.86400		10.00000	108.83600			0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.54331			0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.11845			0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.52509			0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.76568			0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.50349			0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.50484			0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.40114			0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.36480			0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.40114			0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.36335			0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.97841			0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.00000		8.75000	99.97569			0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.03960			0	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		10.59262	100.00000	10.56697				0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.71057	100.00000	9.68706				0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000	0.00000	95.81486				0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		11.34446	100.00000	11.31698				0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000	0.00000	98.85384				0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		20.71727	100.00000	20.65163				0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000	0.00000	99.95860				0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		10.02519	100.00000	10.00090				0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		17.50422	100.00000	17.46038				0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000	0.00000	99.95856				0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		17.47750	100.00000	17.43374				0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	99.95867				0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	99.96093				0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.02035				0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.01896				0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.69000		128.34659	2.69000	128.31099				0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.72228				0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.69930				0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.69930				0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.65062				0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.89352				0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.13072				0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.01036				0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.92689				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC230	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.67812			0	0.00
FRC231	On 25/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.56297			0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.13398			0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.12779			0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.30412			0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.15851			0	0.00
FRC66	On 31/01/2022	Spot Bond		3.22000	117.50200		3.22000	124.25460			0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.14771			0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.15891			0	0.00
FRC69	On 31/01/2022	Spot Bond		3.27000	108.56038		3.27000	123.87955			0	0.00
FRC71	On 31/01/2022	Spot Bond		3.25000	106.30349		3.25000	124.02942			0	0.00
FRC72	On 31/01/2017	Spot Bond		2.56000	102.13273		2.56000	127.91084			0	0.00
FRC74	On 20/09/2016	Spot Bond		2.63000	103.00350		2.63000	136.83942			0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.17763			0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.00322			0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.14027			0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.32433			0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.27711			0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.08766			0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.08643			0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.96871			0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	11.48369		100.00000	11.45587			0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	38.45673		100.00000	38.36357			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRD04U	On 04/07/2015	Spot Bond	100.00000		88.04334	100.00000	87.83618		0.00		0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		21.68469	100.00000	21.63216		0.00		0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		9.62716	100.00000	9.60384		0.00		0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.32661	100.00000	11.29887		0.00		0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.03745		0.00		2,612,000,000	1,003,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.27045		0.00		900,000,000	850,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.43300		0.00		0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	99.93229		0.00		0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	98.64046		0.00		0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	98.78997		0.00		0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000	0.00000	101.75117		0.00		0	0.00
FRS100	On 15/01/2024	Spot Bond	1.80800		86.04905	1.80800	112.36746		0.00		0	0.00
FRS101	On 31/01/2038	Spot Bond	2.13000		107.99598	2.13000	117.68857		0.00		0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.28207		0.00		0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.36666	10.38000	100.33840		0.00		0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.36666	10.38000	100.33840		0.00		0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000	0.00000	108.68000		0.00		0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000	0.00000	102.40329		0.00		0	0.00
FRS108	On 31/01/2038	Spot Bond	2.27000		105.78262	2.27000	114.81577		0.00		0	0.00
FRS109	On 07/12/2033	Spot Bond	2.29000		215.58723	2.29000	217.43903		0.00		0	0.00
FRS110	On 31/01/2038	Spot Bond	2.24000		115.45488	2.24000	115.42425		0.00		0	0.00
FRS112	On 07/12/2033	Spot Bond	2.32000		214.67863	2.32000	216.53014		0.00		0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.15620		0.00		0	0.00
FRS114	On 31/01/2025	Spot Bond	2.18000		113.37605	2.18000	113.34617		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
FRS115	On 31/03/2038	Spot Bond	2.33000		113.64073		2.33000	113.61029			0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.71572			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	47.13800			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.98320			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.43500		111.56721		2.43500	111.53701			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.44000		118.00826		2.44000	212.94080			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.49000		116.29824		2.49000	211.46681			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.11000		99.86775		2.11000	99.84164			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.52000		166.25556		2.52000	210.58842			0	0.00
FRS124	On 31/01/2038	Spot Bond	2.71000		92.11349		2.71000	106.31888			0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.54062			0	0.00
FRS126	On 31/03/2028	Spot Bond	2.80000		98.01113		2.80000	154.37660			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.16000		85.46122		3.16000	98.40217			0	0.00
FRS129	On 31/03/2028	Spot Bond	2.60000		100.02908		2.60000	100.00000			0	0.00
FRS130	On 11/08/2015	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.03000		129.48528		2.03000	279.65114			0	0.00
FRS37	On 07/12/2023	Spot Bond	1.92000		130.48394		1.92000	281.80881			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.64000		124.11182		2.64000	268.04158			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.35000		103.19876		2.35000	130.99285			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.14978			0	0.00
FRS51	On 31/01/2022	Spot Bond	1.88000		134.84058		1.88000	130.68422			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.33688			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.61114			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRS62	On 04/11/2026	Spot Bond			0.00000		100.00000		0.00000	100.01972			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond			2.11000		115.82123		2.11000	115.79094			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond			104.97509		24.37642		104.97509	24.31475			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond			101.07593		28.40654		101.07593	28.33706			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond			100.44759		20.99547		100.44759	20.94440			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond			100.76967		26.78475		100.76967	26.71941			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond			1.81000		124.25532		1.81000	124.22389			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond			2.04000		100.17196		2.04000	114.74406			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond			0.00000		100.00000		0.00000	98.81271			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond			2.07000		99.90912		2.07000	114.44290			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond			0.00000		100.00000		0.00000	101.60271			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond			2.12000		128.67505		2.12000	352.10005			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond			0.00000		100.00000		0.00000	99.94076			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond			0.00000		100.00000		0.00000	101.45731			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX16	On 15/09/2016	Spot Bond			7.49000		101.76297		7.49000	101.74263			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond			8.02000		102.19740		8.02000	102.17556			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond			8.26500		106.34937		8.26500	106.32584			0.00	7,148,800,000	2,500,000,000.00
FRX19	On 15/11/2019	Spot Bond			8.84000		104.85786		8.84000	104.83280			0.00	0	760,000,000.00
FRX20	On 01/10/2020	Spot Bond			9.08000		99.43653		9.08000	99.41241			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond			9.73500		90.69747		9.73500	90.67405			0.00	0	4,500,000,000.00
FRX24	On 10/12/2024	Spot Bond			9.76000		110.39995		9.76000	110.37105			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
FRX26	On 01/10/2026	Spot Bond	10.06000		96.85614	10.06000	97.11532		0.00		0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.40000		97.07791	10.40000	97.65322		0.00		0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.52500		94.10074	10.52500	94.07408		0.00		0	0.00
FRX45	On 14/04/2045	Spot Bond	9.98000		81.70544	9.98000	81.68370		0.00		0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.89723		0.00		0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.90971		0.00		0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.94087		0.00		0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.99076		0.00		0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	101.02815		0.00		0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	101.19003		0.00		0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.38400		0.00		0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000	0.00000	101.44452		0.00		0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000	0.00000	101.30550		0.00		0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000	0.00000	101.49906		0.00		0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000	0.00000	101.55965		0.00		0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000	0.00000	101.61013		0.00		0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000	0.00000	101.83219		0.00		0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		61.79249	100.00000	61.63776		0.00		0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		10.36706	100.00000	10.34110		0.00		0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.73930	100.00000	1.73495		0.00		0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.29181	100.00000	0.29108		0.00		0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000	9.62716	100.00000	9.60384	100.00000	9.60384			0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000	1.61517	100.00000	1.61126	100.00000	1.61126			0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000	0.27098	100.00000	0.27032	100.00000	0.27032			0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.55531	0.00000	100.55531			0	0.00
GFC04	On 11/04/2017	Spot Bond	9.19000	101.14686	9.19000	101.12203	9.19000	101.12203			0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	100.35852	0.00000	100.35852			0	1,500,000,000.00
GH31A2	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	100.37075	0.00000	100.37075			0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	100.37563	0.00000	100.37563			0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	100.40742	0.00000	100.40742			0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	100.44649	0.00000	100.44649			0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	100.47090	0.00000	100.47090			0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
GPT32	On 11/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.58005	0.00000	101.58005			0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	10.22955	100.00000	10.20476	100.00000	10.20476			0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	17.75132	100.00000	17.70831	100.00000	17.70831			0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	12.59771	100.00000	12.56720	100.00000	12.56720			0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	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
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	100.00000		0.00000	100.13895			0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.14433			0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.15099			0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.16023			0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.33621			0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.41671			0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.82435			0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.15416			0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.56468			0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.87680			0	500,000,000.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0	688,300,000.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.74314			0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.28700			0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.04136			0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.73228		100.00000	10.70540			0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.39727			0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.11224			0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.01921			0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.01943			0	0.00
HILC19	On 07/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.58005			0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.74426			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.31950				0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.25422		100.70393	7.25422	92.31671				0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.33365				0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.25482		100.58906	8.25482	104.41639				0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.35183				0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.70527		100.60934	8.70527	104.41639				0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.37403				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		100.00000	0.00000	100.39242				0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.48402				0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.88165				0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.86400	10.00000	108.83600				0	0.00
HPF05	On 17/02/2017	Spot Bond	9.07000		103.42772	9.07000	103.40237				0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000	0.00000	101.81201				0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.70103				0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond	8.18000		109.11546	8.18000	109.09130		0.00	0	1,580,000,000.00	
HWAY23	On 07/12/2023	Spot Bond	1.78000		131.76843	1.78000	284.58402		0.00	0	1,800,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	1.78000		134.92111	1.78000	291.39296		0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond	9.44500		100.68605	9.44500	100.66039		0.00	0	2,243,600,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.48500		100.30295	9.48500	100.27728		0.00	0	0.00	
HWF02U	On 30/09/2016	Spot Bond	100.00000		35.84467	100.00000	35.75784		0.00	0	0.00	
HWF04U	On 09/10/2015	Spot Bond	100.00000		86.32073	100.00000	86.11952		0.00	0	0.00	
HWF05U	On 09/10/2016	Spot Bond	100.00000		39.45887	100.00000	39.36223		0.00	0	0.00	
HWF06U	On 20/11/2016	Spot Bond	100.00000		25.31020	100.00000	25.24683		0.00	0	0.00	
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		108.86400	10.00000	108.83600		0.00	0	0.00	
I2025	On 31/01/2025	Spot Bond	1.43000		121.09408	1.43000	121.06466		0.00	1,207,414,600	64,981,981,700.00	
I2038	On 31/01/2038	Spot Bond	1.55000		130.57201	1.51000	131.48585		0.00	3,124,789,800	21,500,008,900.00	
I2046	On 31/03/2046	Spot Bond	1.60000		131.87711	1.60000	131.84452		0.00	572,318,600	08,686,445,900.00	
I2050	On 31/12/2050	Spot Bond	1.61000		143.02028	1.62000	142.63104		0.00	7,422,201,000	36,328,508,750.00	
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.94262		0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	7.92000		102.62045	7.92000	102.59879		0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	7.94000		106.54428	7.94000	106.52173		0.00	0	0.00	
IBL28	On 18/08/2016	Spot Bond	7.74000		102.37763	7.74000	102.35616		0.00	0	0.00	
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.01892		0.00	0	0.00	
IBL34	On 31/01/2017	Spot Bond	1.40000		101.29089	1.40000	130.43878		0.00	0	0.00	
IBL36	On 31/01/2022	Spot Bond	1.95000		105.74810	1.95000	134.23026		0.00	0	0.00	
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.30744		0.00	0	0.00	
IBL39	On 02/04/2018	Spot Bond	8.06000		102.59641	8.06000	102.57425		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
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.06523			0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.82415			0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.88656			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.86400		10.00000	108.83600			0	0.00
IBL45	On 21/12/2018	Spot Bond		8.62500	101.06160		8.62500	101.03815			0	0.00
IBL46	On 15/01/2020	Spot Bond		9.06000	95.40682		9.06000	95.38348			0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.96576			0	0.00
IBL49	On 02/04/2018	Spot Bond		8.73000	97.15481		8.73000	97.13212			0	0.00
IBL50	On 02/08/2020	Spot Bond		9.11000	102.27156		9.11000	102.24640			0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.99983			0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	99.10565			0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	101.13282		7.90000	101.11117			0	0.00
IBL55	On 31/07/2018	Spot Bond		8.40500	101.28624		8.40500	101.26321			0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.10081			0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.85591			0	0.00
IBL58	On 13/02/2017	Spot Bond		7.71000	103.22905		7.71000	103.20748			0	0.00
IBL59	On 17/02/2019	Spot Bond		8.36500	104.65497		8.36500	104.63128			0	0.00
IBL60	On 17/02/2024	Spot Bond		9.41500	107.12649		9.41500	107.09926			0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.69795			0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.21426			0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.01710			0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.01964			0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.02203			0	0.00
IBL66	On 12/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.11141			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL67	On 31/01/2022	Spot Bond	2.68000		128.15609		2.68000	128.38897			0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00887		100.00000	0.00885			0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.32125			0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.26253			0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.66000		98.94328		8.66000	98.92036			0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.41796			0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.46560			0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.67000		103.55263		9.67000	103.52563			0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.30446		5.00000	101.29064			0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.22965		5.00000	100.21613			0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.57203		4.00000	100.56121			0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.20581		4.00000	100.19497			0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		42.88249		100.00000	42.77747			0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		42.71359		100.00000	42.60898			0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		42.71359		100.00000	42.60898			0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		104.00157		9.20000	103.97602			0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.82230			0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.29383		100.00000	8.27374			0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.67040			0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		16.36180		100.00000	16.32083			0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		88.04334		100.00000	87.83618			0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		13.78873		100.00000	13.75496			0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		16.88346		100.00000	16.84119			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IN276U	On 30/06/2021	Spot Bond	100.00000		1.46964	100.00000	1.46682		0.00		0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.09946	100.00000	9.07718		0.00		0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.32404	100.00000	10.29820		0.00		0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.01212	100.00000	9.98760		0.00		0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		29.35265	100.00000	29.28076		0.00		0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		85.08159	100.00000	84.88372		0.00		0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		78.66379	100.00000	78.49462		0.00		0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		77.65957	100.00000	77.49469		0.00		0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		84.63790	100.00000	84.07365		0.00		0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		84.67952	100.00000	84.11499		0.00		0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		96.56085	100.00000	96.30607		0.00		0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		85.48009	100.00000	85.28037		0.00		0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		79.98561	100.00000	79.75708		0.00		0	0.00
INA519	On 05/05/2015	Spot Bond	6.30000		99.98274	6.30000	99.89655		0.00		0	0.00
INA520	On 12/05/2015	Spot Bond	6.30000		99.89655	6.30000	99.77612		0.00		0	0.00
INA522	On 26/05/2015	Spot Bond	6.40000		99.65054	6.40000	99.52881		0.00		0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.51144	6.40000	99.39004		0.00		0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.40737	6.40000	99.28623		0.00		0	0.00
INA529	On 14/07/2015	Spot Bond	6.55000		98.77693	6.55000	98.65451		0.00		0	0.00
INA530	On 21/07/2015	Spot Bond	6.55000		98.65451	6.55000	98.53241		0.00		0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.90140		0.00		0	0.00
ING115	On 31/03/2016	Spot Bond	10.87443		101.92590	10.87443	101.76190		0.00		0	0.00
ING116	On 31/03/2016	Spot Bond	10.87443		101.16060	10.87443	101.11327		0.00		0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.03165		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
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.01225			0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.57841		6.50000	100.56083			0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.10244			0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.37230			0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.01226			0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.41974			0	0.00
ING211/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.86400		10.00000	108.83600			0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.99016			0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	103.10831			0	0.00
ING274		On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.60041			0	0.00
ING292		On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.36124			0	0.00
ING297		On 10/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.65912			0	0.00
ING298		On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.51704			0	0.00
ING301		On 12/10/2015	Spot Bond	100.00000	69.65649		100.00000	69.52381			0	0.00
INGR04		On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	106.99205			0	0.00
INLV01		On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	99.81059			0	0.00
IP274U		On 14/07/2015	Spot Bond	100.00000	84.10138		100.00000	83.90805			0	0.00
IPF01/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.86400		10.00000	108.83600			0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.46468			0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.47062			0	0.00
IPF06		On 13/04/2017	Spot Bond	8.43000	101.19186		8.43000	101.16903			0	0.00
IPF07		On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.70555			0	0.00
IPF08		On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.72216			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.73326			0	0.00	
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.41112			0	0.00	
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.43172			0	0.00	
IPF12	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.41929			0	0.00	
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.35551			0	0.00	
IPL10	On 20/05/2021	Spot Bond	9.41000		104.13377		9.41000	104.10732			0	1,850,000,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.14826			0	0.00	
IPL6	On 28/09/2017	Spot Bond	8.63000		103.45956		8.63000	103.43580			0.00	7,559,600,000	5,299,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.58907			0	0.00	
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.54178			0	0.00	
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.83564			0	0.00	
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.04955			0	0.00	
IV014	On 22/06/2015	Spot Bond	8.20000		104.17256		8.20000	104.14940			0	0.00	
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	102.49443			0	0.00	
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.46422			0	0.00	
IV017	On 31/01/2022	Spot Bond	3.23000		97.83341		3.23000	126.82060			0	0.00	
IV019	On 31/03/2028	Spot Bond	3.35000		145.52383		3.35000	149.62806			0	0.00	
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.78291			0	0.00	
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.52129			0	0.00	
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.36825			0	0.00	
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.27992			0	0.00	
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.91910			0	0.00	
IV030	On 31/01/2025	Spot Bond	3.43000		100.82879		3.43000	108.03520			0	0.00	
IV030A	On 31/01/2025	Spot Bond	3.43000		100.74474		3.43000	108.03520			0	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		100.00000		0.00000	101.37070			0	0.00	
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.78794			0	0.00	
IV08	On 30/04/2018	Spot Bond	10.16500		109.21266		10.16500	109.18324			0	0.00	
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	102.04932			0	0.00	
IV19A	On 31/03/2028	Spot Bond	3.45000		143.97088		3.45000	143.92811			0	0.00	
IV519U	On 07/05/2015	Spot Bond	100.00000		99.72678		100.00000	99.45504			0	0.00	
IV520U	On 14/05/2015	Spot Bond	100.00000		97.85523		100.00000	97.59358			0	0.00	
IV531U	On 30/07/2015	Spot Bond	100.00000		81.11111		100.00000	80.93126			0.00	10,000,000,000	10,000,000,000.00
IVA518	On 30/04/2015	Spot Bond	6.30000		99.89655		6.30000	99.91377			0	0.00	
IVA519	On 07/05/2015	Spot Bond	6.30000		99.98274		6.30000	99.86211			0	0.00	
IVA520	On 14/05/2015	Spot Bond	100.00000		97.85523		100.00000	97.59358			0.00	14,000,000,000	7,000,000,000.00
IVA521	On 21/05/2015	Spot Bond	6.40000		99.73768		6.40000	99.61573			0	0.00	
IVA522	On 28/05/2015	Spot Bond	6.40000		99.61573		6.40000	99.49408			0	0.00	
IVA523	On 04/06/2015	Spot Bond	6.40000		0.00000		6.40000	99.37273			0	0.00	
IVA524	On 11/06/2015	Spot Bond	6.40000		99.37273		6.40000	99.25167			0	0.00	
IVA528	On 09/07/2015	Spot Bond	6.55000		98.86455		6.55000	98.74192			0	0.00	
IVA529	On 16/07/2015	Spot Bond	6.55000		98.74192		6.55000	98.61960			0	0.00	
IVA530	On 23/07/2015	Spot Bond	6.55000		98.61960		6.55000	98.49757			0	0.00	
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.33843			0	0.00	
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.86400		10.00000	108.83600			0	0.00	
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.35164			0	0.00	
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.56260			0	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		100.00000		0.00000	101.43856			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.58409			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.33061			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.46477			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.46774			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.47368			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.44694			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.31747			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.02538			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.99992			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.58913			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.30321			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.29023			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.61013			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.22462			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.92980			0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.76620			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.78567			0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.78566			0	0.00
IVC036	On 16/07/2019	Spot Bond	8.96500		103.91475		8.96500	103.88957			0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		14.90483		100.00000	14.87147			0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.32947		100.00000	10.30417			0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.35278			0	0.00
IVC040	On 24/07/2021	Spot Bond	9.08000		103.87068		9.08000	103.84520			0	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	100.00000		0.00000	100.02765			0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.82800			0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.98224			0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	0.00000			0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.21567			0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.23420			0	0.00
IVC047	On 27/10/2015	Spot Bond		7.00000	100.39000		7.00000	100.37138			0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.97903			0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.56481			0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.37836			0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.02003			0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.88593			0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	100.00000		0.00000	99.87429			0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.28424			0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.89468			0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.12082			0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.11870			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.10012			0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.24668			0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	61.63776		100.00000	61.48341			0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.78311			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.14827			0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.19000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.33071			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		81.06904		100.00000	80.88889			0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.50330			0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.02421			0	0.00
KW01	On 31/10/2027	Spot Bond	8.32000		139.97143		8.32000	139.94043			0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.85156			0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.95729			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.34757			0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.91523			0	1,000,000,000.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.46850			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.06000		102.63432		10.06000	102.60649			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		101.85038		9.71000	101.82371			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.09661			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.72000		99.59328		8.72000	99.56981			5,628,700,000	6,187,200,000.00
LGL03	On 03/04/2018	Spot Bond	8.79000		97.77961		8.79000	97.75664			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.73000		99.73455		9.73000	99.70837			0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.27973			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.61501			0	0.00
LHL02	On 13/12/2015	Spot Bond	8.52000		105.47275		8.52000	105.44858			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.75829			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.00000		0.00000	102.05565			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.57982			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.66625			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.78705			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.84645			0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.95161			0	0.00
MAQ067	On 11/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.89572			0	0.00
MAQ068	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.39066			0	0.00
MAQ069	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.86817			0	0.00
MAQ070	On 30/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.51730			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.12559			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.13399			0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.92785			0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.78783			0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.46567			0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.77556			0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.26942			0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.88538			0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.44048			0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.98294			0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.96439			0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.96355			0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.08657			0	0.00
MBF044	On 11/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.41827			0	0.00
MBF045	On 13/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.45280			0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	57.10467		100.00000	56.96633			0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	20.87716		100.00000	20.82604			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBP30U	On 24/10/2017	Spot Bond	100.00000		20.22008	100.00000	20.17055		0.00		0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		20.30033	100.00000	20.25061		0.00		0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		17.05048	100.00000	17.00779		0.00		0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		25.50130	100.00000	25.43744		0.00		0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.11914		0.00		0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.62500		101.83138	8.62500	101.80789		0.00		0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.64500		101.35470	8.64500	101.33128		0.00		0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000	0.00000	102.78897		0.00		0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.56581		0.00		0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.54029		0.00		0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	102.65229		0.00		0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.87500		101.65615	7.87500	101.63470		0.00		0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.61500		105.33826	8.61500	105.31371		0.00		0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.33500		106.61525	9.33500	106.58839		0.00		0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.90345		0.00		0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.93465		0.00		0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.41000		104.14453	9.41000	104.25801		0.00		0	0.00
MGL01	On 15/09/2015	Spot Bond	7.17000		101.61513	7.17000	101.59568		0.00		0	2,520,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.42883		0.00		0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.80000		103.75005	8.80000	103.72551		0.00		0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000	0.00000	101.02368		0.00		0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.21000		107.13825	9.21000	105.12777		0.00		0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000	0.00000	101.47853		0.00		0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		24.08086	100.00000	24.02252		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
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.41007			0	0.00
MQB02	On 31/05/2017	Spot Bond		8.50000	103.62131		8.50000	103.59762			118,800,000	196,400,000.00
MTN03	On 13/07/2015	Spot Bond		7.12000	103.30963		7.12000	103.28975			160,000,000	80,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.49000	106.35030		8.49000	106.32587			0	1,090,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.46381		100.89771	6.44749			0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.54835		100.61875	6.53186			0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	95.62311			0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.81348			0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.79656			0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	1.13003		100.00000	1.12720			0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	1.13003		100.00000	1.12720			0	0.00
NAM01	On 19/11/2022	Spot Bond		8.78000	101.00432		8.78000	100.98035			0	350,000,000.00
NBK10A	On 25/07/2016	Spot Bond		7.66500	101.04756		7.66500	101.02657			0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.93000	103.86435		8.93000	103.83929			0	301,700,000.00
NBK12A	On 19/03/2021	Spot Bond		8.66000	104.46363		8.66000	104.43958			0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.11500	104.93505		9.11500	104.90963			0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.37003			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK14A	On 26/06/2021	Spot Bond	9.02000	104.58168		9.02000	104.57461			0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.38795			0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.26000	99.68991		9.26000	99.65143			0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.48689			0	0.00
NBK16A	On 12/02/2025	Spot Bond	9.92000	99.17622		9.92000	99.14970			0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.30761			1,200,000,000	600,000,000.00
NBK17A	On 22/04/2026	Spot Bond	10.10000	99.39116		10.10000	99.36440			0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.37543			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.75454			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54011			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.82248			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.88119			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.65733			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.70217			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000	100.00000		0.00000	101.71619			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000	100.00000		0.00000	101.82534			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000	100.00000		0.00000	100.29165			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.99000	102.67937		6.99000	102.66020			7,341,440,000	1,813,300,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.62764			0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.64500	111.53455		8.64500	111.50890			0	3,560,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.49500	38.82716		10.49500	38.81655			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.33949			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.53000	102.63469		7.53000	102.61407			13,250,000,000	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.87440			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.40034			0	0.00	
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	96.11943			0	0.00	
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.33056			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		100.00000		0.00000	100.14912			0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.02779			0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	92.56701			0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.61802			0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.79285			0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.97517			0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.92527			0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.22323			0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.89468			0.00	2,000,000,000	1,000,000,000.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.87779			0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.87717			0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.09096			0	0.00	
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.00999			0	0.00	
NCLN83	On 20/03/2024	Spot Bond	9.66500		108.48945		9.66500	107.14919			0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.00382			0	0.00	
NCLN85	On 20/03/2024	Spot Bond	9.70000		107.24242		9.70000	106.08121			0	0.00	
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.00999			0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.90871			0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.90899			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.01986			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.03220			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.31995			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.55329			0	0.00
NED11	On 17/09/2015	Spot Bond	7.11000		102.59210		7.11000	102.57262			0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.16998			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.25239			0	0.00
NED15	On 08/04/2024	Spot Bond	9.82500		106.14327		9.82500	104.65135			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	102.11846			0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	100.47457			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.45158			0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.51097			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		123.46421		9.44500	123.43275			0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.80013			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.86400		10.00000	108.83600			0	0.00
NILB10	On 08/12/2016	Spot Bond	1.93000		170.35246		1.93000	170.30881			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.29000		98.51510		2.29000	142.23496			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		183.34441		3.45000	183.28750			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.68000		108.26860		2.68000	108.23548			0	0.00
NILB14	On 31/03/2028	Spot Bond	2.94000		151.32335		2.94000	141.88479			0	0.00
NILB15	On 31/03/2028	Spot Bond	2.85000		153.44101		2.85000	153.39695			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.46000		106.30364		8.46000	106.27931			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.09000		107.52977		9.09000	107.50263			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.43878			0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.38505			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.36126			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.40975			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.38068			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.29000		107.54477		9.29000	109.04514			0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.40981			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.43883			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.41945			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.49000		107.55993		9.49000	107.53160			0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.47767			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.45821			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.46791			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.82610			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.70804			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.49697			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.41500		116.88263		8.41500	116.85616			0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.11000		116.96728		9.11000	116.93897			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.82500		177.11085		1.82500	177.06597			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.92000		122.43976		9.92000	122.40720			0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.42415			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.29472			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.94206			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.18880			0	0.00	
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.40243			0	0.00	
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.62096			0	0.00	
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.93172			0	0.00	
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.81767	100.00000		18.77054			0	0.00	
OCT1A1	On 18/10/2015	Spot Bond	100.00000		84.54045	100.00000		84.34744			0	0.00	
OML01	On 27/10/2015	Spot Bond	7.01000		101.08209	7.01000		101.06331			0.00	12,400,000,000	600,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	101.49335			0	0.00	
OML03	On 27/11/2024	Spot Bond	9.61000		101.89154	9.61000		102.76694			0	0.00	
OML04	On 19/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.08914			0	0.00	
OML05	On 19/03/2025	Spot Bond	9.74000		101.37578	9.74000		101.30069			0	1,500,000,000.00	
OML06	On 19/03/2027	Spot Bond	10.29500		101.49029	10.29500		101.41454			0	1,500,000,000.00	
OML07	On 19/03/2030	Spot Bond	10.92000		101.65552	10.92000		101.57989			0	1,000,000,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000		33.24835	100.00000		33.16781			0	0.00	
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.01000			0	0.00	
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.83652			0	0.00	
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.86400	10.00000		108.83600			0	0.00	
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
PMM16	On 02/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.26685			0	0.00	
PMM17	On 06/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.20715			0.00	2,400,000,000	1,200,000,000.00
PMM18	On 04/11/2015	Spot Bond	100.00000		77.17367	100.00000		100.00000			0	0.00	
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.85468			0	0.00	
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.87653			0	0.00	
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.28062			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
PPC004	On 30/06/2021	Spot Bond	9.31000		104.80841		9.31000	105.91402			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.13752			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.14125			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.14294			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.14667			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.16272			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.16644			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.10380			0	0.00
R010P	On 21/12/2025	Spot Bond	7.74000		44.62101		7.74000	44.61170			0	0.00
R158	On 15/09/2015	Spot Bond	6.02000		104.47547		6.02000	104.45861			363,118,000	76,974,253,100.00
R158P	On 15/09/2015	Spot Bond	6.32000		97.76548		6.32000	97.74894			0	0.00
R159	On 15/09/2016	Spot Bond	6.42000		110.95936		6.42000	110.94030			44,743,459,400	31,058,638,800.00
R159P	On 15/09/2016	Spot Bond	6.25000		91.97820		6.25000	91.96282			0	0.00
R186	On 21/12/2026	Spot Bond	7.94500		123.06372		7.92000	123.24916			78,933,542,000	91,626,625,600.00
R187P	On 21/12/2026	Spot Bond	7.66000		41.73004		7.66000	41.72142			0	0.00
R188P	On 21/12/2027	Spot Bond	7.58000		39.08669		7.58000	39.07871			0	0.00
R197	On 07/12/2023	Spot Bond	1.42000		291.94352		1.42000	291.87277			750,548,400	27,165,719,800.00
R202	On 07/12/2033	Spot Bond	1.49000		243.54587		1.49000	243.48635			39,449,448,400	92,162,002,800.00
R2023	On 28/02/2023	Spot Bond	7.74000		101.45184		7.71500	101.57580			54,857,447,400	95,416,184,600.00
R203	On 15/09/2017	Spot Bond	6.96500		103.90270		6.94000	103.93796			91,570,912,400	10,868,340,900.00
R2030	On 31/01/2030	Spot Bond	8.35000		99.14287		8.35000	99.12047			76,395,504,500	33,887,244,100.00
R2032	On 31/03/2032	Spot Bond	8.45000		99.01552		8.45000	98.99314			07,727,415,000	58,300,690,500.00
R2037	On 31/01/2037	Spot Bond	8.55500		101.66963		8.55500	101.64610			76,188,747,400	58,702,598,100.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond	7.21500	105.44165		7.19500	105.48500			0.00 68,956,472,300	25,977,618,200.00
R2044	On 31/01/2044	Spot Bond	8.61000	103.75507		8.61000	103.73090			0.00 20,557,744,000	85,436,186,400.00
R2048	On 28/02/2048	Spot Bond	8.59000	103.31657		8.59000	103.29297			0.00 66,606,042,800	35,618,397,000.00
R207	On 15/01/2020	Spot Bond	7.42500	101.52441		7.41000	101.56234			0.00 96,803,163,000	43,157,918,600.00
R208	On 31/03/2021	Spot Bond	7.53500	96.96907		7.51000	97.06434			0.00 13,793,036,300	09,725,580,500.00
R209	On 31/03/2036	Spot Bond	8.51500	78.65959		8.49500	78.80285			0.00 64,322,419,400	53,512,684,500.00
R210	On 31/03/2028	Spot Bond	1.45000	179.04035		1.45000	178.99683			0.00 5,658,513,400	37,800,181,100.00
R211	On 31/01/2017	Spot Bond	0.66000	132.11492		0.70000	131.99592			0.00 16,808,731,000	39,103,155,900.00
R212	On 31/01/2022	Spot Bond	1.38000	139.03601		1.38000	139.00244			0.00 7,548,128,400	71,198,913,200.00
R213	On 28/02/2031	Spot Bond	8.41000	89.04720		8.39500	89.14591			0.00 02,516,624,800	80,715,772,400.00
R214	On 28/02/2041	Spot Bond	8.53000	80.12328		8.53000	80.10509			0.00 42,108,524,300	59,235,214,900.00
R228C	On 15/09/2015	Spot Bond	6.32000	97.76548		6.32000	97.74894			0.00 0	0.00
R229C	On 15/03/2016	Spot Bond	6.24000	94.86041		6.24000	94.84458			0.00 0	0.00
R230C	On 15/09/2016	Spot Bond	6.25000	91.97820		6.25000	91.96282			0.00 0	0.00
R327C	On 21/06/2015	Spot Bond	6.39000	99.20112		6.39000	99.18389			0.00 0	0.00
R328C	On 21/12/2015	Spot Bond	6.26000	96.21260		6.26000	96.19631			0.00 0	0.00
R329C	On 21/06/2016	Spot Bond	6.24000	93.31293		6.24000	93.29718			0.00 0	0.00
R330C	On 21/12/2016	Spot Bond	6.30000	90.40407		6.30000	90.38867			0.00 0	0.00
R331C	On 21/06/2017	Spot Bond	6.91500	86.54083		6.91500	86.52466			0.00 0	0.00
R332C	On 21/12/2017	Spot Bond	6.96500	83.54258		6.96500	83.52687			0.00 0	0.00
R333C	On 21/06/2018	Spot Bond	7.20000	80.16030		7.20000	80.14472			0.00 0	0.00
R334C	On 21/12/2018	Spot Bond	7.18000	77.42900		7.18000	77.41399			0.00 0	0.00
R335C	On 21/06/2019	Spot Bond	7.16000	74.80520		7.16000	74.79075			0.00 0	0.00
R336C	On 21/12/2019	Spot Bond	7.15000	72.25200		7.15000	72.23806			0.00 0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R337C	On 21/06/2020	Spot Bond		7.37000	69.00309		7.37000	68.98937			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.35000	66.62296		7.35000	66.60975			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.43000	63.95835		7.43000	63.94553			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.40000	61.78572		7.40000	61.77339			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.37000	59.70419		7.37000	59.69232			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.34000	57.70949		7.34000	57.69806			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.30000	55.84136		7.30000	55.83036			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.26000	54.05459		7.26000	54.04401			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.86000	49.48027		7.86000	49.46979			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.82000	47.78596		7.82000	47.77589			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.78000	46.16747		7.78000	46.15779			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.74000	44.62101		7.74000	44.61170			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.70000	43.14299		7.70000	43.13404			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.66000	41.73004		7.66000	41.72142			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.62000	40.37895		7.62000	40.37065			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.58000	39.08669		7.58000	39.07871			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.17146			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.76388			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	102.74394			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.63071			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.34214			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	26.97222		100.00000	26.90688			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	13.82258		100.00000	13.78873			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
RCSB3U	On 17/03/2017	Spot Bond	100.00000		31.90581	100.00000	31.82851				0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		66.50605	100.00000	66.33951				0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		31.50657	100.00000	31.43024				0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		18.05025	100.00000	18.00556				0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		20.48513	100.00000	20.43230				0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.61464	100.00000	8.59049				0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		15.57556	100.00000	15.53539				0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		12.61904	100.00000	12.58649				0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.00831	100.00000	8.98508				0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.16913				0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.14058				0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.42074				0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.49377				0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	103.09120				800,000,000	200,000,000.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.33202				0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.20351				0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.81986				0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.82038				0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		18.19026	100.00000	18.14619				0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		12.76047	100.00000	12.72956				0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		10.57220	100.00000	10.54660				0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		9.76914	100.00000	9.74548				0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.66920				0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.59559				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000		0.00000	99.99973			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.25930			0	700,000,000.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.43151			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.33102			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.23468			0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.62533			0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.31533			0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	86.74134			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	82.39737			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	89.96713			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	88.99762			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.18731			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	83.11859			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	95.84878			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		105.03657		12.35000	105.00182			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.72100		100.00000	13.68663			0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.51115			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.47920		100.00000	6.46333			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		35.18304		100.00000	35.09687			0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		51.95055		100.00000	51.82470			0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.93299		100.00000	12.88576			0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		34.70559		100.00000	34.61868			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	107.70599			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	77.18856			0	0.00
RW21	On 21/04/2021	Spot Bond	8.81000		105.69043		8.81000	105.66553			0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.16500		105.84590		9.16500	105.81985			0	0.00
RW28	On 10/12/2028	Spot Bond	9.65500		90.83106		9.65500	108.50564			0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	95.80897			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.62000		109.45843		7.62000	109.43581			0	1,450,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		108.86400		10.00000	108.83600			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.52714			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.08000		105.43083		9.08000	105.40510			0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.06536			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	102.26633			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.50799			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.62218			0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.25118			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	101.68734			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.17887			0	0.00
SBK7	On 24/05/2015	Spot Bond	6.92000		104.45852		6.92000	104.43879			0	0.00
SBK9	On 10/04/2018	Spot Bond	8.69500		99.83728		8.69500	99.81406			0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.51000		103.92739		7.51000	103.90657			0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		103.76299		7.96000	103.74100			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.27000		104.01528		7.27000	103.99510			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.34000		100.95956		8.34000	100.93715			0	165,500,000.00
SBN34	On 15/09/2015	Spot Bond	7.41500		103.96216		7.41500	103.94160			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond		7.78000	103.82869		7.78000	103.80717			0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.02972			0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.61313			0	0.00
SBS13	On 22/09/2017	Spot Bond		7.99000	103.00800		7.99000	102.98607			10,000,000,000	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.56316			10,800,000,000	2,700,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.90355			0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	102.11196			0	0.00
SBS19	On 23/06/2021	Spot Bond		9.27000	107.90992		9.27000	107.88305			0	0.00
SBS20	On 15/05/2026	Spot Bond		9.82000	101.28455		9.82000	101.25774			0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	99.78405			0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.41263			3,200,000,000	1,600,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.63470			0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.68186			0	0.00
SBS25	On 24/05/2019	Spot Bond		8.77500	104.30339		8.77500	104.27865			0	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	22.95186		100.00000	22.90050			0	0.00
SBS27	On 20/02/2024	Spot Bond		9.25500	107.25811		9.25500	107.23130			0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00451			0	0.00
SBS29	On 12/06/2019	Spot Bond		8.76500	103.19271		8.76500	103.16839			0	0.00
SBS3	On 25/05/2026	Spot Bond		9.83000	92.81985		9.83000	92.79525			0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.54831			0	0.00
SBS31	On 27/06/2027	Spot Bond		9.57000	105.40106		9.57000	105.37400			0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.93619			0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.96169			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS34	On 19/09/2024	Spot Bond	9.72000	103.59725		9.72000	103.57053			0	4,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.01956			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000	100.00000		0.00000	100.02282			0	0.00
SBS37	On 29/01/2020	Spot Bond	8.81000	98.94045		8.81000	98.91689			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.02000	96.71074		10.02000	96.68461			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.44500	97.10449		10.44500	97.07718			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.21000	96.82445		9.21000	101.08863			0	630,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.42000	108.14007		7.42000	108.11832			1,105,000,000	820,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.03000	129.48528		2.03000	279.65114			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.34500	102.63209		1.34500	130.56026			0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	24.31394		100.00000	24.25503			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	100.00000		0.00000	100.48587			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	23.79059		100.00000	23.73295			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	164.93816		0.00000	82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.97000	115.19567		1.97000	129.18852			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.57841		6.50000	100.56083			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.20992			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.77653			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.35201			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.97000	102.63545		8.97000	102.61072			137,800,000	325,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.93033			0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.71108			0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.89789			0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	25.37374		100.00000	25.31020			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.86400		10.00000	108.83600			0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.14800			0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	98.22982		100.00000	97.97200			0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.10986			0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	35.93172		100.00000	35.84467			0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	43.62202		100.00000	43.51633			0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	32.37691		100.00000	32.29762			0	0.00
SHS19	On 10/09/2017	Spot Bond		9.28000	103.36626		9.28000	103.34078			0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.33590			0	0.00
SHS22	On 23/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.58317			0	0.00
SLI2	On 15/08/2016	Spot Bond		7.67000	104.46529		7.67000	104.44357			0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.79500	101.34911		8.79500	101.60981			0	0.00
SNT01	On 15/09/2017	Spot Bond		8.34000	100.95956		8.34000	100.93715			0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.46791			0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.52614			0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.89437			0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.42440			0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.46305			0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.47569			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond	8.04000	105.10078		8.04000	105.07803			0	500,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.59492			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.39818			0	0.00
SSA06	On 16/04/2020	Spot Bond	9.06000	96.51566		9.06000	96.49230			0	240,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.42647			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.91093			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.15387			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.08000	90.18540		9.08000	90.16352			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.08000	90.18540		9.08000	90.16352			0	0.00
SSN007	On 15/01/2020	Spot Bond	8.83000	96.23909		8.83000	96.21612			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06012			0	0.00
SSN009	On 15/09/2017	Spot Bond	7.82000	102.05986		7.82000	102.03859			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.18000	112.94530		2.18000	113.34617			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.50500	101.42530		8.50500	101.40209			0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.42607			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.00000	107.29089		10.00000	107.26213			0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.27122			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.26500	75.97624		10.26500	75.95558			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.30323			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.38098			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.91698			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.42540			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.98790			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.50001			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN031	On 16/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
SSN032	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.92725			0	0.00
SSN033	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.07724			0	0.00
SY1222	On 05/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
SY1224	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.84225			0	0.00
SY1225	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.83560			0	0.00
SY1226	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.75525			0	0.00
SY1228	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.70323			0	0.00
SY1229	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.57920			0	0.00
SY1230	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.38811			0	0.00
SY1231	On 10/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.36847			0	0.00
SY1232	On 17/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.24910			0	0.00
SY1234	On 26/08/2015	Spot Bond		0.00000	100.00000		0.00000	97.94849			0	0.00
SY1235	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.65104			0	0.00
SY1236	On 20/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.74071			0	0.00
SY1237	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.89456			0	0.00
SY1238	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.89452			0	0.00
SY1239	On 04/08/2015	Spot Bond		100.00000	80.21978		100.00000	80.04386			0	0.00
SZ18	On 30/09/2015	Spot Bond		6.48000	103.54766		6.48000	103.52975			0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.57000	103.79179		8.57000	103.76799			0	0.00
T12A10	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.12315			0	0.00
T12A11	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.12888			0	0.00
T12A12	On 21/02/2048	Spot Bond		9.06000	100.39943		9.06000	100.29688			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TF108U	On 22/02/2016	Spot Bond			100.00000		64.96023		100.00000	64.79757			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond			0.00000		100.00000		0.00000	100.28714			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond			0.00000		100.00000		0.00000	100.01753			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond			0.00000		100.00000		0.00000	101.27813			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.87228			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond			0.00000		100.00000		0.00000	100.91599			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond			0.00000		100.00000		0.00000	101.40433			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond			0.00000		100.00000		0.00000	100.26147			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond			0.00000		100.00000		0.00000	100.13150			0.00	0	0.00
TFS134	On 28/04/2016	Spot Bond			0.00000		100.00000		0.00000	100.11351			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond			0.00000		100.00000		0.00000	100.13318			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond			7.67000		103.52165		7.67000	103.50013			0.00	0	500,000,000.00
TH10A1	On 18/10/2038	Spot Bond			0.00000		100.00000		0.00000	100.30011			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond			0.00000		100.00000		0.00000	100.30808			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond			7.83000		102.31791		7.83000	102.29620			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond			0.00000		100.00000		0.00000	100.29572			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond			0.00000		100.00000		0.00000	100.30568			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond			0.00000		100.00000		0.00000	102.32361			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond			0.00000		100.00000		0.00000	100.29572			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond			0.00000		100.00000		0.00000	100.30568			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond			7.16000		85.65158		7.16000	102.10112			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond			0.00000		100.00000		0.00000	100.32518			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond			0.00000		100.00000		0.00000	100.32359			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond			0.00000		100.00000		0.00000	100.36168			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
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.35653			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.51100			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.49344			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.29533			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.30808			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.58206		8.73000	102.55785			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.03076			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.30568			0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.66500		95.60346		8.66500	101.12548			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.85132			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.31309			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.32597			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.32160			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.32767			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.36088			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.35930			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.35356			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.48366			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.48523			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.48857			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	101.43406			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.48237			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.01000		101.79113		9.01000	102.38488			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.45338			0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.52101			0	0.00
TH12A6	On 21/08/2019	Spot Bond		8.92000	100.39148		8.92000	100.36728			0	0.00
TH12A7	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.72854			0	0.00
TH12A8	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.82107			0	0.00
TH12A9	On 21/02/2048	Spot Bond		9.03000	94.97545		9.03000	99.29758			0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.60793			0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.60793			0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.92513			0	0.00
TH12B4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.13621			0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.76237			0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.76237			0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	102.11002			0	0.00
TH12C4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.14910			0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	102.38865			0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	102.38865			0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	103.04784			0	0.00
TH12D4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.20121			0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.31350			0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.03266		101.06155	6.01774			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		100.00000		0.00000	100.54193			0	0.00	
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.30742			0	0.00	
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.71150			0	0.00	
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.30742			0	0.00	
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.31147			0	0.00	
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.31350			0	0.00	
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.30499			0	0.00	
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.31147			0	0.00	
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.33375			0	0.00	
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.33375			0	0.00	
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.33375			0	0.00	
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.36610			0	0.00	
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.37418			0	0.00	
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.36408			0	0.00	
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.52514			0	0.00	
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.53517			0	0.00	
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.53116			0	0.00	
TL20	On 22/02/2020	Spot Bond	9.36000		88.62376		9.36000	88.57014			0	0.00	
TL20/R207	On 25/11/2020	Spot Bond	10.00000		108.86400		10.00000	108.83600			0	0.00	
TN17	On 14/11/2017	Spot Bond	7.89000		102.85587		7.89000	102.83389			0.00	20,430,124,500	9,278,041,500.00
TN20	On 17/09/2020	Spot Bond	9.25500		106.57547		9.25500	106.54926			0	7,617,000,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		1.52103		100.00000	1.51731			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TN23	On 06/11/2023	Spot Bond	9.46500		107.67808		9.46500	107.65057			200,000,000	11,450,000,000.00
TN25	On 19/08/2025	Spot Bond	9.67000		100.87445		9.67000	100.84814			0	15,650,000,000.00
TN27	On 14/11/2027	Spot Bond	9.72000		93.94227		9.72000	93.91765			0	9,570,000,000.00
TN30	On 09/10/2030	Spot Bond	10.10000		103.85261		10.10000	103.82467			0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.45000		103.43136		10.45000	103.40257			0	1,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.11413			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.30510			0	4,600,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.80572			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.80066			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.80005			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.77470			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.72250			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	99.80039			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.86400		10.00000	108.83600			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.56634			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.57771			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.47749			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.50827			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.16075		10.00000	100.13394			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.15674		9.75000	100.13060			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.15612		100.00000	10.12994			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.97890			0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.03729			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		8.14385		100.00000	8.11088			0	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		8.67724	100.00000	8.64211				0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond			0.00000		100.00000	0.00000	101.06966				0.00	0	0.00
TRAB2U	On 14/06/2024	Spot Bond			100.00000		8.99728	100.00000	8.96085				0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond			0.00000		100.00000	0.00000	101.07613				0.00	0	0.00
TRAC2U	On 14/06/2024	Spot Bond			100.00000		9.26398	100.00000	9.22647				0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond			0.00000		100.00000	0.00000	101.25626				0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond			100.00000		12.51769	100.00000	12.46700				0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond			0.00000		100.00000	0.00000	101.64892				0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond			100.00000		16.09144	100.00000	16.02628				0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond			100.00000		11.56618	100.00000	11.53816				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond			0.00000		100.00000	0.00000	99.58769				0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond			0.00000		100.00000	0.00000	99.33344				0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond			0.00000		100.00000	0.00000	98.78977				0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond			0.00000		100.00000	0.00000	98.55547				0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond			0.00000		100.00000	0.00000	98.28350				0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond			0.00000		100.00000	0.00000	98.00140				0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond			0.00000		100.00000	0.00000	97.73270				0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond			0.00000		100.00000	0.00000	101.89158				0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond			0.00000		100.00000	0.00000	100.72485				0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond			0.00000		100.00000	0.00000	96.67622				0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond			0.00000		100.00000	0.00000	96.20264				0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond			0.00000		100.00000	0.00000	95.86774				0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond			0.00000		100.00000	0.00000	95.19850				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
TSP182	On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	94.98163			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	100.00000		0.00000	94.61906			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	94.28871			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.90361			0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.15838			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.63444			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	15.58514		100.00000	15.54611			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.71397			0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.51568			0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.47808			0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.22027			0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.76670			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.79155			0	0.00
TWC091	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.38575			0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.39226			0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.35660			0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.32094			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.27366			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.26745			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.21426			0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.35068			0	0.00
TWCJ18	On 13/07/2015	Spot Bond	100.00000	84.29561		100.00000	84.10138			0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.23890			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWCM18	On 13/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.36482			0	0.00
UG21	On 02/03/2021	Spot Bond	8.91000		109.86078		8.91000	109.83476			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		8.30556		100.00000	8.28894			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.11343		100.00000	8.09719			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.93850			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		75.10288		100.00000	74.94867			0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.77284			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.77183			0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.94333			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.94124			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.94123			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.73751			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.75708			0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.79697		100.00000	7.78136			0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.60484		100.00000	7.58961			0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00023		100.00000	0.00023			0	0.00
WS04	On 30/05/2016	Spot Bond	6.81000		111.16738		6.81000	111.14683			0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.14000		240.90063		1.14000	240.84403			0	337,900,000.00
WSP1	On 28/05/2015	Spot Bond	6.34000		104.10219		6.34000	104.08418			0	0.00
WSP2	On 28/05/2017	Spot Bond	7.44000		106.87458		7.44000	106.85302			0	4,800,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.75000		108.22849		7.75000	108.20576			0	0.00
WSP4	On 28/05/2020	Spot Bond	8.03500		107.89232		8.03500	107.86884			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
WSP5	On 28/05/2021	Spot Bond	8.11000	108.13933		8.11000	108.11558			0	2,700,000,000.00	
Z014	On 30/06/2015	Spot Bond	5.97000	99.10843		5.97000	99.09237			0	0.00	
Z020	On 19/10/2015	Spot Bond	5.90000	97.38683		5.90000	97.37150			0	0.00	
Z071	On 01/07/2015	Spot Bond	5.97000	99.09237		5.97000	99.07631			0	0.00	
Z083	On 30/09/2019	Spot Bond	7.14000	73.44421		7.14000	73.43021			0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000	68.60902		100.00000	68.48030			0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000	38.54612		100.00000	38.47299			0	0.00	
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>8,618,496,900</b>	<b>10 087 457 450.00</b>
<b>Grand Total:</b>										<b>0.00</b>	<b>8,618,814,541</b>	<b>110 091 449 040.00</b>