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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 25/05/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R		On 26/05/2015	Any day expiry		11.95690	11.95690	11.87040	11.87040		13.51	0	0.00
\$ / R	11.96	Call	Any day expiry	32.70980	0.03271	34.55770	0.03456	32.710	13.71	0.00	0	7,000.00
\$ / R	12.36	Call	Any day expiry	0.06720	0.00007	1.53960	0.00154	0.067	21.62	0.00	0	7,000.00
\$ / R		On 27/05/2015	Any day expiry		11.95690	11.95690	11.87040	11.87040		13.77	0	4,766.00
\$ / R	10.80	Put	Any day expiry	0.00780	0.00001	0.02710	0.00003	0.008	37.06	0.00	0	300.00
\$ / R	10.94	Put	Any day expiry	0.00930	0.00001	0.06900	0.00007	0.009	32.99	0.00	0	3,655.00
\$ / R	11.15	Put	Any day expiry	0.01290	0.00001	0.30270	0.00030	0.013	26.89	0.00	0	250.00
\$ / R	11.90	Call	Any day expiry	84.09150	0.08409	59.36140	0.05936	84.091	14.38	0.00	0	3,655.00
\$ / R	12.21	Call	Any day expiry	3.60440	0.00360	6.32580	0.00633	3.604	17.61	0.00	0	250.00
\$ / R	15.48	Call	Any day expiry	0.00000	0.00000	0.24980	0.00025	0.000	23.00	0.00	0	300.00
\$ / R		On 03/06/2015	Any day expiry		11.96890	11.96890	11.88250	11.88250		13.59	0	0.00
\$ / R	11.95	Call	Any day expiry	112.90720	0.11291	84.57670	0.08458	112.907	13.77	0.00	0	10,000.00
\$ / R	12.30	Call	Any day expiry	17.24210	0.01724	16.52980	0.01653	17.242	14.95	0.00	0	10,000.00
\$ / R		On 04/06/2015	Any day expiry		11.97090	11.97090	11.88430	11.88430		13.78	0	0.00
\$ / R	11.60	Put	Any day expiry	14.31620	0.01432	29.14080	0.02914	14.316	15.02	0.00	0	5,500.00
\$ / R	12.45	Call	Any day expiry	8.79590	0.00880	9.79400	0.00979	8.796	15.59	0.00	0	5,500.00
\$ / R		On 08/06/2015	Any day expiry		11.97890	11.97890	12.01100	12.01100		13.66	0	0.00
\$ / R	12.01	Put	Any day expiry	144.53980	0.14454	0.00000	0.00000	144.540	13.70	0.00	4,000	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
\$ / R		On 09/06/2015	Any day expiry		11.98090	11.98090	11.89340	11.89340		13.79	0	288.00	
\$ / R		On 12/06/2015	Foreign Exchange Future		11.98690	11.98690	11.89890	11.89890		14.06	0.00	19,056	907,167.00
\$ / R	10.73	Put	0.59690	0.00060	1.01380	0.00101	0.597	18.84	0.00	0	0	22,850.00	
\$ / R	10.75	Put	0.64920	0.00065	1.08280	0.00108	0.649	18.72	0.00	0	0	10,000.00	
\$ / R	10.80	Put	0.80140	0.00080	1.27880	0.00128	0.801	18.42	0.00	0	0	9,100.00	
\$ / R	10.98	Put	1.43240	0.00143	2.38330	0.00238	1.432	16.93	0.00	0	0	22,320.00	
\$ / R	11.00	Put	1.53210	0.00153	2.56010	0.00256	1.532	16.77	0.00	0	0	55,000.00	
\$ / R	11.35	Put	5.49930	0.00550	11.17020	0.01117	5.499	13.87	0.00	0	0	51,500.00	
\$ / R	11.48	Call	518.81110	0.51881	443.59930	0.44360	518.811	13.54	0.00	0	0	1,600.00	
\$ / R	11.50	Call	500.52850	0.50053	426.51310	0.42651	500.528	13.56	0.00	0	0	3,940.00	
\$ / R	11.50	Put	13.62850	0.01363	27.61310	0.02761	13.628	13.56	0.00	0	0	1,750.00	
\$ / R	11.60	Call	412.34680	0.41235	345.27580	0.34528	412.347	13.66	0.00	0	0	500.00	
\$ / R	11.65	Call	370.68180	0.37068	307.62270	0.30762	370.682	13.71	0.00	0	0	800.00	
\$ / R	11.65	Put	33.78180	0.03378	58.72270	0.05872	33.782	13.71	0.00	0	0	110.00	
\$ / R	11.78	Put	65.01860	0.06502	101.56640	0.10157	65.019	13.84	0.00	0	0	15,000.00	
\$ / R	11.80	Put	71.21080	0.07121	109.63340	0.10963	71.211	13.86	0.00	0	0	1,000.00	
\$ / R	11.93	Call	178.39250	0.17839	142.13850	0.14214	178.393	13.99	0.00	0	0	10,000.00	
\$ / R	12.00	Call	142.92840	0.14293	115.50310	0.11550	142.928	14.06	0.00	0	0	11,000.00	
\$ / R	12.00	Put	156.02840	0.15603	216.60310	0.21660	156.028	14.06	0.00	0	0	34,801.00	
\$ / R	12.02	Put	167.45180	0.16745	229.82040	0.22982	167.452	14.14	0.00	0	0	7,000.00	
\$ / R	12.04	Call	126.19110	0.12619	102.28580	0.10229	126.191	14.21	0.00	0	0	10,000.00	
\$ / R	12.13	Call	94.30840	0.09431	77.29330	0.07729	94.308	14.56	0.00	0	0	15,000.00	
\$ / R	12.15	Call	88.22890	0.08823	72.54670	0.07255	88.229	14.63	0.00	0	0	2,000.00	
\$ / R	12.30	Call	52.51790	0.05252	44.66000	0.04466	52.518	15.21	0.00	0	0	1,600.00	
\$ / R	12.40	Call	36.59260	0.03659	32.09640	0.03210	36.593	15.59	0.00	0	0	125.00	
\$ / R	12.50	Put	538.36290	0.53836	624.10230	0.62410	538.363	15.97	0.00	0	0	300.00	
\$ / R	12.50	Call	25.26290	0.02526	23.00230	0.02300	25.263	15.97	0.00	0	0	31,000.00	
\$ / R	12.56	Call	20.15960	0.02016	18.90210	0.01890	20.160	16.20	0.00	0	0	1,750.00	
\$ / R	12.60	Call	17.32530	0.01733	16.58800	0.01659	17.325	16.35	0.00	0	0	125.00	
\$ / R	12.63	Call	15.33050	0.01533	15.04380	0.01504	15.330	16.43	0.00	0	0	9,100.00	
\$ / R	13.00	Call	3.17720	0.00318	4.64660	0.00465	3.177	17.45	0.00	0	0	15,000.00	
\$ / R	13.00	Put	1,016.27720	1.01628	1,105.74660	1.10575	1,016.277	17.45	0.00	0	0	501.00	
\$ / R	13.22	Call	1.23860	0.00124	2.32860	0.00233	1.239	18.11	0.00	0	0	22,850.00	
\$ / R	13.25	Put	1,264.23230	1.26423	1,353.21630	1.35322	1,264.232	18.28	0.00	0	0	201.00	
\$ / R	13.25	Call	1.13230	0.00113	2.11630	0.00212	1.132	18.28	0.00	0	0	110.00	
\$ / R	13.46	Call	0.62630	0.00063	1.09910	0.00110	0.626	19.49	0.00	0	0	22,320.00	
\$ / R	13.50	Call	0.56330	0.00056	0.97310	0.00097	0.563	19.72	0.00	0	0	51,500.00	
\$ / R		On 25/06/2015	Any day expiry		12.01280	12.01280	11.92250	11.92250		14.01	0.00	0	1,300.00
\$ / R		On 26/06/2015	Any day expiry		12.01480	12.01480	11.92430	11.92430		14.04	0.00	0	4,136.00
\$ / R	10.80	Put	1.77150	0.00177	2.95480	0.00295	1.772	15.48	0.00	0	0	300.00	
\$ / R	11.15	Put	7.36520	0.00737	11.68740	0.01169	7.365	14.20	0.00	0	0	250.00	
\$ / R	12.46	Call	70.28060	0.07028	60.31730	0.06032	70.281	15.68	0.00	0	0	250.00	
\$ / R	15.88	Call	0.03790	0.00004	0.00760	0.00001	0.038	26.01	0.00	0	0	300.00	
\$ / R		On 30/06/2015	Any day expiry		12.02280	12.02280	11.93200	11.93200		13.93	0.00	4,000	16,162.00
\$ / R		On 06/07/2015	Any day expiry		12.03490	12.03490	11.94510	11.94510		13.88	0.00	0	400.00
\$ / R	12.38	Call	115.03930	0.11504	98.99790	0.09900	115.039	15.18	0.00	0	0	5,500.00	
\$ / R		On 13/07/2015	Any day expiry		12.04890	12.04890	11.96040	11.96040		14.00	0.00	0	2,477.00
\$ / R		On 29/07/2015	Any day expiry		12.08110	12.08110	11.99500	11.99500		14.15	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	8.69010	0.00869		11.08050	0.01108	8.690	14.36	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	25.36630	0.02537		33.36080	0.03336	25.366	13.71	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	112.06080	0.11206		100.38210	0.10038	112.061	16.17	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	6.90960	0.00691		6.08840	0.00609	6.910	30.18	0.00	0	300.00
\$ / R	On 25/08/2015	Any day expiry			12.13510	12.13510		12.17100	12.17100		14.09	0.00	0	0.00
\$ / R	On 25/08/2015	Any day expiry	12.17	Call	330.94610	0.33095		0.00000	0.00000	330.946	14.31	0.00	8,000	8,000.00
\$ / R	On 27/08/2015	Any day expiry			12.13910	12.13910		12.05130	12.05130		14.12	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	18.20140	0.01820		22.48500	0.02248	18.201	14.20	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	42.98400	0.04298		53.30960	0.05331	42.984	13.67	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	135.38150	0.13538		123.37980	0.12338	135.381	16.88	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	14.65820	0.01466		12.89330	0.01289	14.658	29.20	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.14760	12.14760		12.05980	12.05980		14.22	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.16880	12.16880		12.08100	12.08100		14.41	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.17730	12.17730		12.08950	12.08950		14.26	0.00	5,557	203,216.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	14.84120	0.01484		17.87790	0.01788	14.841	14.68	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,593.41470	1.59341		1,508.87630	1.50888	1,593.415	14.59	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	35.08240	0.03508		42.56170	0.04256	35.082	13.73	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,214.10930	1.21411		1,134.12890	1.13413	1,214.109	13.71	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	36.80930	0.03681		44.62890	0.04463	36.809	13.71	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,061.88210	1.06188		985.26140	0.98526	1,061.882	13.57	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	58.35640	0.05836		70.22050	0.07022	58.356	13.55	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	63.71980	0.06372		76.54170	0.07654	63.720	13.51	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	70.98350	0.07098		85.07500	0.08508	70.984	13.47	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	109.12480	0.10912		129.42560	0.12943	109.125	13.30	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	117.94400	0.11794		141.75560	0.14176	117.944	13.27	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	712.14440	0.71214		651.11190	0.65111	712.144	13.34	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	134.84440	0.13484		161.61190	0.16161	134.844	13.34	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	140.99350	0.14099		168.59990	0.16860	140.994	13.38	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	204.45310	0.20445		239.79680	0.23980	204.453	13.68	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	469.57400	0.46957		425.77610	0.42578	469.574	14.01	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	292.27400	0.29227		336.27610	0.33628	292.274	14.01	0.00	0	42,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	449.29870	0.44930		407.19650	0.40720	449.299	14.08	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	429.72760	0.42973		389.29990	0.38930	429.728	14.15	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	420.20320	0.42020		380.60180	0.38060	420.203	14.18	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	406.23810	0.40624		368.81460	0.36881	406.238	14.23	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	376.86720	0.37687		342.71570	0.34272	376.867	14.41	0.00	0	800.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	365.19850	0.36520		332.11660	0.33212	365.198	14.50	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	275.43470	0.27543		250.86040	0.25086	275.435	15.30	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	202.87900	0.20288		185.69480	0.18569	202.879	16.20	0.00	0	1,600.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	158.27830	0.15828		145.43310	0.14543	158.278	17.04	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	156.81200	0.15681		144.10940	0.14411	156.812	17.07	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	152.51610	0.15252		140.23100	0.14023	152.516	17.16	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	116.65790	0.11666		107.77770	0.10778	116.658	18.12	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	72.08480	0.07208		67.27530	0.06728	72.085	20.03	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	58.33040	0.05833		54.71410	0.05471	58.330	20.98	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	48.68950	0.04869		47.55490	0.04755	48.689	21.87	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.20710	12.20710		12.11930	12.11930		14.41	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	29.58940	0.02959		33.82670	0.03383	29.589	14.14	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 28/09/2015	Any day expiry	11.15	Put	59.19270	0.05919	70.22830	0.07023	59.193	13.56	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	98.79460	0.09879	115.37000	0.11537	98.795	13.41	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	156.28300	0.15628	144.68200	0.14468	156.283	17.61	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	89.64980	0.08965	83.80670	0.08381	89.650	19.83	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	23.80620	0.02381	22.10750	0.02211	23.806	28.10	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.21130	12.21130	12.12350	12.12350		14.44	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.27080	12.27080	12.18300	12.18300		14.56	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	40.60350	0.04060	45.04440	0.04504	40.603	14.14	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	73.03500	0.07303	83.73190	0.08373	73.035	13.51	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	174.29910	0.17430	162.71660	0.16272	174.299	18.31	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	37.80000	0.03780	33.07060	0.03307	37.800	27.70	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.33030	12.33030	12.24250	12.24250		14.65	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	49.61670	0.04962	53.84480	0.05384	49.617	14.07	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	84.31440	0.08431	93.36220	0.09336	84.314	13.46	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	187.61250	0.18761	176.67490	0.17667	187.613	18.92	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	40.74620	0.04075	37.41770	0.03742	40.746	27.23	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.35890	12.35890	12.27000	12.27000		14.72	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.36550	12.36550	12.27630	12.27630		14.72	0.00	3	95,626.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	66.53780	0.06654	71.89170	0.07189	66.538	13.71	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,482.03780	1.48204	1,398.19170	1.39819	1,482.038	13.71	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,436.64950	1.43665	1,353.31250	1.35331	1,436.650	13.61	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,262.55600	1.26256	1,184.51050	1.18451	1,262.556	13.38	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,101.03470	1.10103	1,027.58410	1.02758	1,101.035	13.36	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	187.06750	0.18707	208.58770	0.20859	187.068	13.33	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	228.43660	0.22844	261.90550	0.26191	228.437	13.32	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	248.53660	0.24854	283.78190	0.28378	248.537	13.44	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	291.58020	0.29158	330.35320	0.33035	291.580	13.67	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	338.33520	0.33834	380.57430	0.38057	338.335	13.90	0.00	0	111,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	654.18530	0.65419	610.60040	0.61060	654.185	14.14	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	630.66410	0.63066	588.72600	0.58873	630.664	14.26	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	350.61010	0.35061	330.41290	0.33041	350.610	16.48	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	329.05260	0.32905	310.45680	0.31046	329.053	16.75	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	309.21050	0.30921	292.08230	0.29208	309.210	17.03	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	267.74880	0.26775	253.68710	0.25369	267.749	17.68	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	258.59090	0.25859	245.20310	0.24520	258.591	17.85	0.00	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	161.51500	0.16151	154.14520	0.15415	161.515	20.08	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	131.81210	0.13181	130.45890	0.13046	131.812	21.36	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	130.15210	0.13015	128.89230	0.12889	130.152	21.96	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	129.81340	0.12981	128.57190	0.12857	129.813	22.10	0.00	0	56,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	125.56600	0.12557	124.60440	0.12460	125.566	25.80	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.38760	12.38760	12.29750	12.29750		14.79	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	56.88040	0.05688	60.30230	0.06030	56.880	14.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	90.20200	0.09020	101.66640	0.10167	90.202	13.27	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	194.10140	0.19410	185.73630	0.18574	194.101	19.41	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	42.03810	0.04204	40.11350	0.04011	42.038	26.72	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.50490	12.50490	12.40960	12.40960		14.86	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	203.38750	0.20339	226.85250	0.22685	203.388	13.23	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	188.22310	0.18822	192.30910	0.19231	188.223	22.63	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 11/03/2016	Any day expiry		12.56740	12.56740		12.47070	12.47070		14.92	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future		12.57420	12.57420		12.47760	12.47760		14.91	0.00	0	5,242.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	101.53890	0.10154	109.06950	0.10907	101.539	13.37	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	194.82470	0.19482	219.31210	0.21931	194.825	13.11	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	270.89680	0.27090	303.60340	0.30360	270.897	13.24	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	281.15320	0.28115	314.89280	0.31489	281.153	13.26	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	310.46900	0.31047	351.00810	0.35101	310.469	13.32	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	328.51830	0.32852	370.63470	0.37063	328.518	13.42	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	405.91350	0.40591	454.26390	0.45426	405.913	13.82	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	349.76450	0.34976	339.90870	0.33991	349.764	18.30	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	300.11500	0.30012	293.43260	0.29343	300.115	19.14	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	269.56530	0.26957	264.77890	0.26478	269.565	19.77	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	222.02800	0.22203	226.99260	0.22699	222.028	23.70	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	201.04970	0.20105	196.42420	0.19642	201.050	25.97	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	28.17200	0.02817	28.13230	0.02813	28.172	25.97	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry		12.76940	12.76940		12.67450	12.67450		15.29	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		12.77780	12.77780		12.68290	12.68290		15.29	0.00	0	1,300.00
\$ / R	On 15/09/2016	Any day expiry		12.97620	12.97620		12.88080	12.88080		15.78	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future		12.98470	12.98470		12.88920	12.88920		15.87	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry		13.16620	13.16620		13.07020	13.07020		16.10	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		13.17670	13.17670		13.08070	13.08070		16.10	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future		11.98690	11.98690		11.89890	11.89890		14.06	0.00	21	716.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future		12.17730	12.17730		12.08950	12.08950		14.26	0.00	13	235.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future		12.36550	12.36550		12.27630	12.27630		14.72	0.00	0	24.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future		12.57420	12.57420		12.47760	12.47760		14.91	0.00	0	31.00
£ / R	On 12/06/2015	Foreign Exchange Future		18.53510	18.53510		18.45140	18.45140		12.07	0.00	26	29,021.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	1.70980	0.00171	3.15960	0.00316	1.710	16.19	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	4.07590	0.00408	4.30110	0.00430	4.076	16.07	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future		18.81640	18.81640		18.73400	18.73400		13.17	0.00	0	3,338.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	212.20960	0.21221	237.95950	0.23796	212.210	12.84	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	262.55750	0.26256	292.33400	0.29233	262.558	12.90	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	394.30940	0.39431	432.96240	0.43296	394.309	13.05	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	140.76100	0.14076	132.42810	0.13243	140.761	15.49	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future		19.09830	19.09830		19.01460	19.01460		13.57	0.00	5	9,397.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	246.14520	0.24615	269.29760	0.26930	246.145	12.73	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	405.07100	0.40507	389.51220	0.38951	405.071	15.27	0.00	0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	327.09320	0.32709	315.17270	0.31517	327.093	15.89	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future		19.41540	19.41540		19.32130	19.32130		13.83	0.00	0	2,035.00
¥ / R	On 12/06/2015	Foreign Exchange Future		0.09868	0.09868		0.09802	0.09802		11.69	0.00	0	11,732.00
¥ / R	On 14/09/2015	Foreign Exchange Future		0.10037	0.10037		0.09971	0.09971		12.65	0.00	0	7.00
¥ / R	On 11/12/2015	Foreign Exchange Future		0.10209	0.10209		0.10142	0.10142		14.38	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry		13.12840	13.12840		13.10090	13.10090		12.10	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	0.03160	0.00003	0.19670	0.00020	0.032	19.74	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future		13.15400	13.15400		13.12470	13.12470		13.19	0.00	125	149,376.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	2.57830		0.00258		3.12770	0.00313	2.578	15.10	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	16.17700		0.01618		21.02970	0.02103	16.177	13.23	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	314.95770		0.31496		342.19530	0.34220	314.958	13.89	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	16.38250		0.01638		16.83120	0.01683	16.383	14.95	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	3.20270		0.00320		3.31090	0.00331	3.203	16.39	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	0.10150		0.00010		0.15530	0.00016	0.102	21.36	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.38150		13.38150		13.35350	13.35350		13.31	0.00	17	25,578.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	120.66460		0.12066		123.56960	0.12357	120.665	12.65	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	178.48920		0.17849		185.87840	0.18588	178.489	12.76	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	578.10520		0.57811		559.02400	0.55902	578.105	12.91	0.00	0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	86.52780		0.08653		83.60710	0.08361	86.528	17.16	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.60970		13.60970		13.58140	13.58140		13.66	0.00	10	10,618.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	270.01170		0.27001		278.17520	0.27818	270.012	12.73	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	738.56830		0.73857		755.50560	0.75551	738.568	14.33	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	110.90510		0.11091		109.14940	0.10915	110.905	20.53	0.00	0	6,682.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.87000		13.87000		13.83410	13.83410		13.91	0.00	0	3,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.39520		14.39520		14.36110	14.36110		14.23	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 06/08/2015	Index Future			459.56900		459.56900		460.80300	460.80300			0.00	0	124.00
AL37	On 05/11/2015	Index Future			467.13000		467.13000		468.40400	468.40400			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			543.79800		543.79800		545.91600	545.91600			0.00	0	3.00
AL7T	On 05/11/2015	Index Future			552.74500		552.74500		554.92200	554.92200			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			496.68500		496.68500		498.95000	498.95000			0.00	0	510.00
ALBI	On 05/11/2015	Index Future			504.85700		504.85700		507.18000	507.18000			0.00	0	103.00
ALBI	On 04/02/2016	Index Future			513.45800		513.45800		515.82800	515.82800			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.37690		9.37690		9.31050	9.31050		10.64	0.00	0	13,982.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.18270		0.00018		0.69810	0.00070	0.183	17.09	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	0.90200		0.00090		1.96870	0.00197	0.902	15.31	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	8.95280		0.00895		15.20400	0.01520	8.953	12.89	0.00	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	250.41480		0.25041		200.47880	0.20048	250.415	11.92	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	44.27250		0.04427		34.19620	0.03420	44.273	11.14	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	16.56460		0.01656		12.98780	0.01299	16.565	11.65	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.47670		9.47670		9.41050	9.41050		11.66	0.00	0	1,962.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.58060		9.58060		9.51320	9.51320		13.25	0.00	0	41.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.70100		9.70100		9.62900	9.62900		13.03	0.00	0	1,000.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.73920		9.73920		9.68610	9.68610		10.21	0.00	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.88000		9.88000		9.82720	9.82720		11.28	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.70220		12.70220		12.63190	12.63190		13.42	0.00	0	7,258.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.95420		12.95420		12.88400	12.88400		13.99	0.00	0	1,607.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.93090		1.93090		1.91760	1.91760		13.22	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
CNH / R	On 14/09/2015	Foreign Exchange Future		1.95010	1.95010		1.93760	1.93760		13.35	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future		1.76710	1.76710		1.76280	1.76280		14.04	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future		1.79940	1.79940		1.79520	1.79520		12.01	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
EL28	On 06/08/2015	Bond Future		125.63342	125.63342		125.55295	125.55295			0	0.00
EL28	On 05/11/2015	Bond Future		126.14212	126.14212		126.06433	126.06433			0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
ES33	On 06/08/2015	Bond Future		9.71399	84.34883		9.64311	84.86358			0	6,396.00
ES33	On 05/11/2015	Bond Future		9.79786	81.93640		9.72438	82.46223			0	0.00
ES33	On 04/02/2016	Bond Future		9.88084	83.33401		9.80490	83.86950			0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
GOVI	On 06/08/2015	GOVI		492.88000	492.88000		494.96000	494.96000			2	456.00
GOVI	On 05/11/2015	GOVI		500.98900	500.98900		503.12600	503.12600			0	27.00
GOVI	On 04/02/2016	GOVI		509.52500	509.52500		511.70400	511.70400			0	0.00
I2025	On 06/08/2015	Bond Future		120.72369	120.72369		121.03457	121.03457			0	16.00
I2025	On 05/11/2015	Bond Future		122.69152	122.69152		123.01132	123.01132			0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
I2038	On 06/08/2015	Bond Future		125.58501	125.58501		125.57430	125.57430			27	3,627.00
I2038	On 05/11/2015	Bond Future		127.63210	127.63210		127.62516	127.62516			0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
I2046	On 06/08/2015	Bond Future		127.15423	127.15423		128.13259	128.13259			0	5,722.00
I2046	On 05/11/2015	Bond Future		127.82865	127.82865		128.82730	128.82730			0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
I2050	On 06/08/2015	Bond Future		135.17279	135.17279		135.16131	135.16131			24	3,821.00
I2050	On 05/11/2015	Bond Future		137.37593	137.37593		137.36834	137.36834			0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
IGOV	On 06/08/2015	Index Future		229.64100	229.64100		229.71700	229.71700			0	1,080.00
IGOV	On 05/11/2015	Index Future		233.41900	233.41900		233.50700	233.50700			0	17.00
IGOV	On 04/02/2016	Index Future		237.39600	237.39600		237.48800	237.48800			0	0.00
ILBI	On 06/08/2015	Index Future		622.61800	622.61800		622.87800	622.87800			0	159.00
ILBI	On 05/11/2015	Index Future		632.89900	632.89900		633.17300	633.17300			0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.14000	93.86000		6.19000	93.81000			0	7,500.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future		6.25000	93.75000		6.22000	93.78000			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.34000	93.66000		6.37000	93.63000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.47000	93.53000		6.41000	93.59000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.56000	93.44000		6.55000	93.45000			0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.75000	93.25000		6.73000	93.27000			0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.00000	93.00000		6.95000	93.05000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.24000	92.76000		7.16000	92.84000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.43000	92.57000		7.35000	92.65000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.56000	92.44000		7.47000	92.53000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.67000	92.33000		7.60000	92.40000			0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future		0.12240	0.12240		0.12200	0.12200			0	10.00
KES / R	On 14/09/2015	Foreign Exchange Future		0.12180	0.12180		0.12160	0.12160			0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.12090	0.12090		0.12100	0.12100			0	1,870.00
NGN / R	On 12/06/2015	Foreign Exchange Future		0.06020	0.06020		0.05980	0.05980			0	37,800.00
NGN / R	On 14/09/2015	Foreign Exchange Future		0.05730	0.05730		0.05720	0.05720			0	12,000.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.05610	0.05610		0.05590	0.05590			0	112,080.00
NZ\$ / R	On 12/06/2015	Foreign Exchange Future		8.75520	8.75520		8.68820	8.68820		10.89	0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future		8.81550	8.81550		8.74990	8.74990		10.26	0	500.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future		8.88520	8.88520		8.81920	8.81920		11.80	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future		1.09740	1.09740		1.10300	1.10300			0	109.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future		1.09890	1.09890		1.10460	1.10460			0	24,993.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future		1.10060	1.10060		1.10630	1.10630			0	0.00
R186	On 06/08/2015	Bond Future		8.15698	118.61013		8.09585	119.11009		9.39	1,261	40,529.00
R186	On 06/08/2015	Bond Future	7.65	Call	540.01000	0.54001	678.97000	0.67897	540.010	9.18	0	75.00
R186	On 06/08/2015	Bond Future	7.75	Call	728.44000	0.72844	897.87000	0.89787	728.440	9.21	0	1,000.00
R186	On 06/08/2015	Bond Future	8.05	Call	1,571.37000	1.57137	1,840.60000	1.84060	1,571.370	9.32	0	75.00
R186	On 06/08/2015	Bond Future	8.45	Put	1,031.77000	1.03177	919.51000	0.91951	1,031.770	9.51	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	1,007.26000	1.00726	897.39000	0.89739	1,007.260	9.52	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	913.78000	0.91378	813.16000	0.81316	913.780	9.54	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	807.12000	0.80712	717.32000	0.71732	807.120	9.57	0	4,229.00
R186	On 06/08/2015	Bond Future	8.90	Put	311.01000	0.31101	274.97000	0.27497	311.010	9.79	0	5,350.00



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			8.20957		120.54376		8.14570	121.05571		9.27	0.00	1	500.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,941.69000		2.94169	2,728.40000	2.72840	2,941.690		9.26	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,825.26000		2.82526	2,618.40000	2.61840	2,825.260		9.27	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,463.58000		2.46358	2,277.60000	2.27760	2,463.580		9.31	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,137.74000		2.13774	1,971.65000	1.97165	2,137.740		9.36	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	9.00	Put	901.66000		0.90166	822.16000	0.82216	901.660		9.61	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.25678		117.30082	8.19039	117.82239			9.06	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.29108		119.42052	8.22194	119.95330			9.06	0.00	220	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 06/08/2015	Bond Future			289.95656		289.95656	290.02299	290.02299				0.00	0	1,046.00
R197	On 05/11/2015	Bond Future			294.68180		294.68180	294.75890	294.75890				0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 06/08/2015	Bond Future			238.67294		238.67294	238.64595	238.64595				0.00	0	54,213.00
R202	On 05/11/2015	Bond Future			242.56247		242.56247	242.54259	242.54259				0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.99277		102.11103	7.92090	102.51033			7.14	0.00	2,096	12,342.00
R2023	On 06/08/2015	Bond Future	9.07	Put	62.14000		0.06214	52.38000	0.05238	62.140		7.63	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.05326		99.85158	7.97752	100.26069			7.34	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.11028		101.55443	8.03079	101.97122			7.03	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.20107		105.35593	7.12449	105.50439			2.34	0.00	0	17,001.00
R203	On 06/08/2015	Bond Future	7.84	Put	81.86000		0.08186	67.72000	0.06772	81.860		2.43	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.27661		102.90717	7.18701	103.06138			2.04	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.34354		104.66232	7.23826	104.81995			1.51	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2030	On 06/08/2015	Bond Future			8.57497		95.54063	8.50382	96.10703				0.00	320	9,690.00
R2030	On 05/11/2015	Bond Future			8.62902		97.09910	8.55526	97.67794				0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.66669		99.36770	8.60073	99.93037				0.00	0	1,585.00
R2032	On 05/11/2015	Bond Future			8.72210		96.83222	8.65377	97.40728				0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.77340		98.48398	8.70290	99.06961				0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2037	On 06/08/2015	Bond Future			8.76594		97.71884	8.68978	98.43946				0.00	103	33,382.00
R2037	On 05/11/2015	Bond Future			8.81712		99.31295	8.73851	100.04847				0.00	0	0.00
R2037	On 04/02/2016	Bond Future			8.86573		96.74933	8.78479	97.49815				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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R204	On 06/08/2015	Bond Future			7.45997		102.70010		7.38065	102.93466		3.56	0.00	6,000	19,744.00
R204	On 06/08/2015	Bond Future	8.41	Put	38.73000		0.03873		31.08000	0.03108	38.730	3.78	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.52972		104.37432		7.44204	104.61600		3.38	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.58953		102.11700		7.49293	102.36362		2.90	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.82837		99.46779		8.75224	100.25629			0.00	0	10,733.00
R2044	On 05/11/2015	Bond Future			8.87740		101.09035		8.79891	101.89505			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			8.92398		98.43182		8.84326	99.25104			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.81422		103.22982		8.73808	104.04251			0.00	0	35,237.00
R2048	On 05/11/2015	Bond Future			8.86431		100.48229		8.78581	101.31153			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			8.91239		102.19604		8.83166	103.04012			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/08/2015	Bond Future			7.69657		98.89490		7.61835	99.18124		4.72	0.00	2,500	38,359.00
R207	On 06/08/2015	Bond Future	7.46	Call	463.31000		0.46331		584.61000	0.58461	463.310	4.66	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.76293		100.50753		7.67842	100.80175		4.52	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	710.49000		0.71049		831.00000	0.83100	710.490	4.46	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	802.65000		0.80265		932.64000	0.93264	802.650	4.47	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.82384		98.57945		7.73284	98.87949		4.13	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	616.29000		0.61629		717.42000	0.71742	616.290	4.04	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	879.31000		0.87931		1,006.77000	1.00677	879.310	4.08	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.86506		100.36091		7.76651	100.66779		4.13	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,170.69000		1.17069		1,309.17000	1.30917	1,170.690	4.09	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.79938		97.74709		7.72701	98.06336		5.81	0.00	0	38,758.00
R208	On 06/08/2015	Bond Future	8.85	Put	50.71000		0.05071		42.52000	0.04252	50.710	6.20	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.86093		95.94066		7.78380	96.26515		5.80	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	577.42000		0.57742		512.40000	0.51240	577.420	6.03	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.91555		97.57699		7.83373	97.90777		5.41	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.71013		78.89387		8.63914	79.44941		14.36	0.00	0	25,841.00
R209	On 06/08/2015	Bond Future	9.90	Put	101.16000		0.10116		87.85000	0.08785	101.160	15.25	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.75906		77.03202		8.68586	77.59907		14.92	0.00	0	0.00
R209	On 04/02/2016	Bond Future			8.80420		78.34597		8.72896	78.92330		14.85	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R210	On 06/08/2015	Bond Future	179.40472		179.40472		179.29211	179.29211			0	1,184.00	
R210	On 05/11/2015	Bond Future	180.20944		180.20944		180.10083	180.10083			0	0.00	
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R211	On 06/08/2015	Bond Future	133.08493		133.08493		133.07833	133.07833			0	1,120.00	
R211	On 05/11/2015	Bond Future	135.25433		135.25433		135.25192	135.25192			0	0.00	
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R212	On 06/08/2015	Bond Future	138.90892		138.90892		138.89837	138.89837			0	1,113.00	
R212	On 05/11/2015	Bond Future	141.17330		141.17330		141.16711	141.16711			0	0.00	
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R213	On 06/08/2015	Bond Future	8.60931		89.47831		8.54334	89.98509		12.28	0	18,397.00	
R213	On 05/11/2015	Bond Future	8.66417		87.39271		8.59586	87.91063		12.74	0	0.00	
R213	On 04/02/2016	Bond Future	8.71675		88.88311		8.64626	89.41049		12.60	0	0.00	
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R214	On 06/08/2015	Bond Future	8.74273		80.13654		8.67175	80.72611		15.14	0	20,996.00	
R214	On 05/11/2015	Bond Future	8.79107		78.15181		8.71793	78.75354		15.72	0	0.00	
R214	On 04/02/2016	Bond Future	8.83730		79.48462		8.76213	80.09721		15.68	0	4,320.00	
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
RAIN	On 12/06/2015	Foreign Exchange Future	21,108.22000		21,108.22000		21,002.85000	21,002.85000			0	0.00	
TRY / R	On 12/06/2015	Foreign Exchange Future	4.56100		4.56100		4.56760	4.56760		10.99	0	0.00	
TRY / R	On 14/09/2015	Foreign Exchange Future	4.51170		4.51170		4.51850	4.51850		11.79	0	0.00	
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.67550		1.67550		1.66130	1.66130			0	16.00	
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.62770		1.62770		1.61510	1.61510			0	90.00	
<b>Total for Derivatives :</b>											<b>0.00</b>	<b>53,387</b>	<b>4,208,405.00</b>
<b><u>i-Bonds</u></b>													
AA02	On 28/03/2016	Spot Bond	0.00000		101.07788			101.05951			0	0.00	
AA04	On 22/03/2017	Spot Bond	0.00000		101.33048			101.30764			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AA05	On 22/03/2019	Spot Bond		8.95500	102.66426		8.88000	102.88008			0	800,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.90136			100.88015			0	0.00
AA07	On 15/04/2021	Spot Bond		9.20000	102.39098		9.13000	102.68186			0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	108.37700		10.00000	108.34900			0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.08944			100.06695			0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	98.83554			98.81106			0	0.00
AB013	On 21/11/2018	Spot Bond		9.43000	96.85165		9.35500	97.04161			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond		100.00000	9.62331		100.00000	9.60000			0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	100.23014		10.84000	100.20140			0	0.00
AB016U	On 05/02/2025	Spot Bond		100.00000	11.02037		100.00000	10.99855			0	0.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.98796			100.96574			0	0.00
AB09	On 03/05/2017	Spot Bond		8.70500	103.43196		8.63500	103.53263			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond		10.00000	109.49200		10.00000	109.46300			0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.13000	273.41742		2.12500	279.40496			0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	101.81239			101.79210			0	500,000,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	101.72580			101.70407			0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	101.56097			101.53809			0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	101.60011			101.57669			0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	99.05988			99.03773			0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.55856			100.53837			0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.47837			100.45765			0	0.00
ABFN13	On 14/05/2020	Spot Bond		0.00000	100.29587			100.27467			0	0.00
ABFN14	On 14/05/2022	Spot Bond		0.00000	100.30325			100.28151			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ABN05	On 18/04/2021	Spot Bond			1.87000	174.59074		1.86500	174.59360			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond			2.76000	165.55003		2.76000	165.50399			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond			2.17000	176.18601		2.17000	176.13984			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond			1.82000	185.77727		1.82000	185.73041			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond			8.10125	81.14458		8.03125	81.32010			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond			8.10125	81.14458		8.03125	81.32010			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond			0.00000	99.45000			99.42000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond			0.00000	101.43952			101.41558			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond			0.00000	98.60000			98.58000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond			0.00000	97.66000			97.65000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond			0.00000	97.15000			97.14000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond			0.00000	95.74000			95.74000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond			0.00000	96.05000			96.04000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond			0.00000	100.95116			100.99136			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond			0.00000	100.91626			100.89567			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond			0.00000	94.67000			94.67000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond			0.00000	93.95000			93.94000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond			0.00000	93.66000			93.66000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond			0.00000	93.40000			93.40000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond			0.00000	101.17152			101.21186			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond			6.80500	104.60475		6.77000	104.59654			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond			0.00000	100.91921			100.89706			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond			0.00000	91.66000			91.67000			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
ABN60	On 23/08/2016	Spot Bond	0.00000		91.46000			91.47000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.51000		110.81738		2.48000	111.07546			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.33500		163.38839		2.34000	163.25622			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.26500		216.36656		2.26500	219.47609			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000			95.40000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		90.16000			90.17000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.54000		92.19415		9.47000	92.52592			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		101.95000			101.95000			0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		102.24000			102.26000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		72.38000			70.63000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		102.22884			102.26899			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		97.77000			97.80000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		106.64500			106.64500			0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		110.53364		9.63000	110.50508			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		101.37000			101.41000			0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN79	On 21/12/2026	Spot Bond	9.50500		111.43557		9.44500	111.84394			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.90500		91.40124		8.83500	91.67491			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		99.59000			99.29000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		110.50000			110.95000			0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
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			9.60000		110.74913		9.54000	111.15348			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond			0.00000		91.83000			91.84000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond			0.00000		101.71098			101.68879			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond			0.00000		100.54626			100.59038			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond			8.25500		105.90453		8.18500	106.05820			0.00	0	1,426,300,000.00
ABS11	On 09/04/2021	Spot Bond			8.91000		103.57875		8.84000	103.87408			0.00	0	500,000,000.00
ABS12	On 14/05/2020	Spot Bond			9.19500		100.59941		9.12000	100.86955			0.00	0	0.00
ABS13	On 14/05/2022	Spot Bond			9.61000		100.68465		9.54000	101.01009			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond			9.00500		96.72186		8.93000	96.99042			0.00	100,000,000	3,234,700,000.00
ABS7	On 11/09/2026	Spot Bond			9.70000		95.74650		9.64000	96.11227			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond			7.56000		103.19981		7.50500	103.22193			0.00	0	1,425,000,000.00
ABSI2	On 07/12/2023	Spot Bond			1.94000		277.11395		1.93500	283.10384			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond			1.08000		131.85204		1.08000	131.82140			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond			1.98000		134.78044		1.98000	134.74580			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond			100.00000		0.00655		100.00000	0.00653			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond			100.00000		94.13882		100.00000	93.90288			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond			10.96500		103.33527		10.93000	103.31587			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond			0.00000		100.22245			100.19454			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond			100.00000		10.15482		100.00000	10.13022			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond			0.00000		100.22779			100.19920			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond			0.00000		100.30327			100.26520			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond			100.00000		60.52746		100.00000	60.38083			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
ACL042	On 20/08/2015	Spot Bond		0.00000	100.21711			100.18986			0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	70.04952		11.00000	70.08959			0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	38.73758		100.00000	38.64373			0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	101.64899			101.62290			0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	101.80490			101.77651			0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	101.57946			101.55439			0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	101.62644			101.60068			0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	101.64711			101.62104			0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	102.70934			102.75797			0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	102.70934			102.75797			0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	102.72460			102.77352			0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	102.72460			102.77352			0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	102.69408			102.74243			0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	96.15612			96.13746			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.49200		10.00000	109.46300			0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	101.38984			101.36765			0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	101.59829			101.57294			0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	101.64501			101.61897			0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	101.66374			101.63743			0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	101.62618			101.60042			0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL100	On 20/12/2017	Spot Bond	0.00000	101.54189			101.51738			0	0.00
ACL104	On 20/12/2019	Spot Bond	9.40500	103.97754		9.33000	104.30997			0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.69359			100.67028			0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.30358			101.28126			0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	90.35159			90.33153			0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	183.33340			181.69097			0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	183.37018			181.72577			0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	101.57937			101.55430			0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	102.50274			102.47979			0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	99.89645			99.87546			0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	102.50114			102.47821			0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	102.68429			102.73243			0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	103.07403			103.12089			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.49200		10.00000	109.46300			0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	101.86242			101.83680			0	1,260,000,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	102.54715			102.52487			0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	101.58503			101.55987			0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	102.45731			102.43416			0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	101.55141			101.52676			0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	101.48559			101.46191			0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.88829		10.23000	101.86066			0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	101.45163			101.42844			0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	118.07087			118.01030			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL167		On 20/06/2019	Spot Bond	9.50500	105.24360		9.43000	105.46688			0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	101.54570			101.52113			0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.82834		1.75000	117.88740			0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.43281			101.40990			0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.44688			101.49151			0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.49153			101.53754			0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.40222			101.44546			0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.56537			101.54281			0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.64517			101.30267			557,142,800	1,114,285,700.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.91137			102.88923			0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.38614			101.42888			0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.34946			102.39283			0	75,000,000.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.48260			101.52834			0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.51273			101.48864			0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.59244			101.56717			0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.61686			101.59124			0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.59137			101.57012			0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	101.80649			101.78509			0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.62259			101.59688			0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.62259			101.59688			0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.63427			101.68475			0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.45581			101.50072			0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.71485			101.68779			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL198	On 20/06/2017	Spot Bond		0.00000	103.22084			103.26653			0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	101.63427			101.68475			0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	97.45658			97.49515			0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	101.65454			101.62836			0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	101.56292			101.61117			0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	133.45590			132.33625			0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	134.41270			133.28454			0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	101.36648			101.40860			0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	101.35397			101.39570			0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.15805			100.13820			0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	101.38793			101.43072			0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.54653			100.52167			0	400,000,000.00
ACL214	On 20/09/2020	Spot Bond		0.00000	101.44688			101.49151			0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	101.36827			101.41045			0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	101.36648			101.40860			0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	101.56248			101.53765			0	0.00
ACL218	On 11/05/2020	Spot Bond		0.00000	100.39006			100.36701			0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	101.86929			101.84570			0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.64793			100.62456			0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.62931			100.60662			0	0.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	100.02179			99.99964			0	0.00
ADCP10	On 29/05/2015	Spot Bond		0.00000	103.59618			103.63636			0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	33.57250		100.00000	33.49117			0	0.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	15.20864		100.00000	15.17180			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.08047			100.12075			0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.08839						0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.09365						0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.80023			100.77891			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.87742			100.85405			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.98022			100.95412			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.70360			100.74435			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.04000		99.46733		7.97000	99.50466			0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.90076			100.95296			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.04479			101.10539			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		40.45132		100.00000	40.31407			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		10.40817		100.00000	10.37285			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.02500		100.29780		8.95000	100.50911			0	2,951,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.60000		112.23570		9.54000	112.55981			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.40000		104.92139		7.34500	104.94297			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.28000		99.79461		9.21000	100.19133			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.44232		100.00000	12.41478			0	0.00
AIR05	On 29/05/2030	Spot Bond	9.95500		100.31984		9.89000	100.79704			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.58500		167.28873		2.59000	167.15596			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.71285			101.75634			0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		99.80273			99.78398			0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		97.85523		100.00000	97.59358			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		101.35563			101.33399			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
APF02	On 26/09/2019	Spot Bond	0.00000		101.45847			101.43517			0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		101.30345			101.34198			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		99.91439			99.97145			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		101.33663			101.31694			0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		101.48559			101.46190			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		101.73595			101.70753			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.97795			101.96087			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		93.82000			99.31000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		101.72137			101.70433			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		112.98121			112.96172			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.51500		234.83635		2.51500	238.82026			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		113.81188			113.78062			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		110.34932			110.30329			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		100.16178			100.13501			0	600,000,000.00
ASN031	On 14/08/2017	Spot Bond	0.00000		110.29177			110.25131			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		112.15077			112.11847			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		100.30632			100.35023			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN037	On 07/12/2033	Spot Bond		2.53000	208.45009		2.53000	211.55995			0	0.00
ASN041	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN046	On 20/12/2016	Spot Bond		0.00000	101.48313			101.52288			0	0.00
ASN048	On 12/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN051	On 19/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN052	On 24/09/2016	Spot Bond		0.00000	101.32799			101.30673			0	0.00
ASN054	On 13/10/2016	Spot Bond		0.00000	100.92234			100.90161			0	0.00
ASN057	On 16/04/2018	Spot Bond		0.00000	100.89822			100.87658			0	0.00
ASN058	On 22/04/2020	Spot Bond		0.00000	100.82839			100.80517			0	0.00
ASN059	On 28/04/2020	Spot Bond		0.00000	100.68661			100.66351			0	0.00
ASN061	On 30/04/2020	Spot Bond		0.00000	100.62959			100.60690			0	0.00
ASN062	On 14/05/2018	Spot Bond		0.00000	98.41201			98.41494			0	0.00
ASN063	On 13/11/2015	Spot Bond		0.00000	100.02639			100.02608			0	0.00
ASN064	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		37.46981		100.00000	37.38644			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		18.73717		100.00000	18.69179			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		18.84524		100.00000	18.79959			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		18.35896		100.00000	18.31448			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		32.81494		100.00000	32.70898			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		44.65416		100.00000	44.54598			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		18.44628		100.00000	18.40160			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		30.89498		100.00000	30.80893			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		43.19494		100.00000	43.07462			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAR001	On 12/06/2018	Spot Bond		0.00000	101.53809			101.51775			0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	101.25920			101.29798			0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	101.23624			101.21501			0	0.00
BAW11	On 01/10/2018	Spot Bond		9.07500	103.55465		9.00000	103.74512			200,000,000	100,000,000.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.47015			101.44972			0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.72247			100.70276			0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	99.93492			99.91506			0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.05550			100.03528			0	0.00
BAW19	On 05/12/2020	Spot Bond		9.48000	100.13280		9.41000	100.40421			0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		6.79500	103.39055		6.76000	103.38414			0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		56.89349		100.00000	56.75415			0	0.00
BAW21	On 24/03/2022	Spot Bond		9.73000	99.48386		9.66000	99.79771			0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	103.67204			103.65139			0	0.00
BAW8	On 02/10/2017	Spot Bond		8.85500	103.75278		8.78500	103.87625			0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.90684	102.73218		10.93057	102.53935			0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.87738	101.92354		10.88868	101.74174			0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.89277	101.92759		10.92065	101.74137			0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	101.72948			101.69938			0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.92894	101.91812		10.95308	101.73055			0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.89556	101.60460		11.88034	101.44280			0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	101.76886			101.73807			0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	101.76886			101.73807			0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	101.76893			101.73814			0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.15684	101.67079		11.18057	101.47591			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA13	On 31/03/2016	Spot Bond	11.06515	102.00155	11.09287	101.80667			0.00	0	0.00	
BAYA14	On 30/09/2015	Spot Bond	10.87738	101.92354	10.88868	101.74174			0.00	0	0.00	
BAYA15	On 30/06/2016	Spot Bond	11.04166	102.10272	11.06313	101.90739			0.00	0	0.00	
BAYA16	On 30/09/2016	Spot Bond	10.26525	101.72101	10.27709	101.54327			0.00	0	0.00	
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.68230		101.65303			0.00	0	0.00	
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.66038		101.48563			0.00	0	0.00	
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.66038		101.48563			0.00	0	0.00	
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.99797		99.99797			0.00	0	0.00	
BAYA23	On 30/06/2017	Spot Bond	8.43642	103.36265	8.43642	103.36265			0.00	0	0.00	
BAYA24	On 30/06/2017	Spot Bond	11.63000	100.67319	11.56000	100.86443			0.00	0	0.00	
BAYA25	On 30/06/2017	Spot Bond	0.00000	101.02311		101.02311			0.00	0	0.00	
BAYA26	On 30/09/2017	Spot Bond	11.55500	98.83411	11.48500	99.03581			0.00	0	0.00	
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.99797		99.99797			0.00	0	0.00	
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.53285		101.50620			0.00	0	0.00	
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.39584	9.28000	101.44696			0.00	0	0.00	
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.55079		101.60824			0.00	0	0.00	
BAYA32	On 31/03/2018	Spot Bond	11.37500	101.24129	11.30000	101.46505			0.00	0	0.00	
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.50648		101.56227			0.00	0	0.00	
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.54340		101.60058			0.00	0	0.00	
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.54340		101.60058			0.00	0	0.00	
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.89645		99.89645			0.00	0	0.00	
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.48875		101.54388			0.00	0	0.00	
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.65052		101.62180			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	
BAYA41	On 30/09/2018	Spot Bond	0.00000		99.99797			99.99797			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		101.65052			101.62180			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		101.49171			101.54694			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		101.59580			101.56804			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		101.65062			101.62189			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		101.29659			101.27407			0.00	0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000		101.28458			101.33206			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.90684		103.19698		13.93057	102.95416			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.25383		102.56929		15.26193	102.30573			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188		101.54021		14.11188	101.54021			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		102.02176			102.09697			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		102.02176			102.09697			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		102.02176			102.09697			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		102.09508			102.17307			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		101.76456			101.83005			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		33.11323		100.00000	33.05040			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.54647		100.00000	21.49370			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.60971		100.00000	19.56169			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.10476		100.00000	12.07512			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.11541		100.00000	12.08606			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.63523		100.00000	14.59939			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.68118		100.00000	12.65012			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.73123			100.71128			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.94737			100.92861			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
BCJ06	On 07/07/2017	Spot Bond	0.00000		101.00278			100.98293			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.72534			100.76403			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.13084	100.00000	9.10871				0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.13084	100.00000	9.10871				0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		97.85523	100.00000	97.59358				0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		86.69834	100.00000	86.49289				0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000		81.11111	100.00000	80.93126				0	0.00
BD0202	On 31/12/2018	Spot Bond	1.84000		182.97284	1.83500	182.95736				0	0.00
BD0205	On 28/04/2028	Spot Bond	8.12000		160.64016	8.06000	161.73545				0	0.00
BD0206	On 02/03/2028	Spot Bond	8.12000		160.99159	8.06000	162.07724				0	0.00
BD0302	On 18/04/2028	Spot Bond	8.50500		97.89330	8.44500	98.32748				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	7.97500		99.04681	7.90000	99.21076				0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.42861		101.40918				0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.77635		100.75517				0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.33799		101.31774				0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.84144		100.81849				0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.89147		100.86715				0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.03107		101.00292				0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		35.88004	100.00000	35.79216				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		100.59176		100.57044				0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.60310		100.58136				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.60687			100.58500			0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.65217			100.62867			0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.71248			100.68681			0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	35.09687		100.00000	35.01091			0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	35.09687		100.00000	35.01091			0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	101.57285			101.55045			0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	101.60273			101.57992			0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.35500	102.47719		8.28500	102.57009			0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	101.69236			101.66830			0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	101.85154			101.82526			0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	25.09454		100.00000	25.03375			0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	25.09454		100.00000	25.03375			0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	101.30208			101.27755			0	0.00
BGL02	On 19/11/2024	Spot Bond		11.15500	99.06661		11.08000	99.38257			0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	100.51551			100.56756			0	0.00
BGL04	On 05/02/2025	Spot Bond		11.04500	99.43260		10.97000	99.75494			0	0.00
BGR01	On 04/02/2016	Spot Bond		0.00000	102.28452			102.32644			0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	72.94158		100.00000	72.80319			0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	99.89888			99.92530			0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.85523			100.83427			0	0.00
BID06	On 30/06/2019	Spot Bond		8.68500	104.18565		8.61000	104.41655			0	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond		0.00000	99.11059			99.14547			0	0.00
BIDC46	On 13/10/2015	Spot Bond		0.00000	100.73175			100.76882			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BIDC47	On 07/08/2015	Spot Bond		0.00000	99.70315			99.66823			800,000,000	200,000,000.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.12958			100.11096			0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.14910			100.12765			0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.07220			100.10834			0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.07571			100.11360			0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.08205			100.12313			0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.10832			100.16256			0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.26728			100.22871			0	0.00
BNP01	On 11/06/2015	Spot Bond		0.00000	101.34753			101.38347			0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		96.04051	100.00000	95.79298				0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.72797			100.70351			0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.74831			100.72318			0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	97.17108			97.20930			0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	96.54484			96.58261			0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	99.03665			99.07370			0	0.00
BTC030	On 26/05/2015	Spot Bond		0.00000	99.70306			99.73799			0	0.00
BTC031	On 25/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000				0	0.00
BTC032	On 28/05/2015	Spot Bond		0.00000	99.94767			99.98256			0	0.00
BTC034	On 12/06/2015	Spot Bond		0.00000	99.68545			99.72040			0	0.00
BTC035	On 07/07/2015	Spot Bond		0.00000	99.24660			99.28164			0	0.00
BTC037	On 06/07/2015	Spot Bond		0.00000	99.26455			99.29957			0	0.00
BTC038	On 15/07/2015	Spot Bond		0.00000	99.10693			99.14196			0	0.00
BTC039	On 21/07/2015	Spot Bond		0.00000	99.00160			99.03663			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BTC040	On 27/07/2015	Spot Bond	0.00000	98.89836			98.93333			0.00	400,000,000	100,000,000.00
BTC041	On 28/07/2015	Spot Bond	0.00000	98.88832			98.92306			0.00	0	0.00
BTC042	On 04/06/2015	Spot Bond	0.00000	99.66854			99.63364			0.00	0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000	99.66612			99.63098			0.00	0	0.00
BTC044	On 09/06/2015	Spot Bond	0.00000	99.13910			99.25389			0.00	0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000	98.59176			98.62697			0.00	0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000	98.40038			98.43554			0.00	23,200,000,000	12,400,000,000.00
BTC047	On 21/08/2015	Spot Bond	100.00000	81.11111		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	41.45766		100.00000	41.35613			0.00	0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000	101.35984			101.33773			0.00	0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000	101.41036			101.38742			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	101.43973			101.48220			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.19729			100.17528			0.00	0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000	16.53244		100.00000	16.46784			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.55500	106.91722		9.48500	106.98575			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	105.14079			105.11729			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.60500	102.31216		8.53500	102.35180			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond	12.57500	99.22467		12.50000	99.38463			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	97.78652			97.75318			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.87500	99.87069		12.80000	100.04618			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.00500	101.02175		8.93500	101.12249			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	96.76047			96.77365			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.87500	97.03695		12.80000	97.23463			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.81806			100.79778			0.00	0	900,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond	0.00000		95.71448			95.67550			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.28462			100.26278			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.53000		92.83010	10.46000	93.05636				0	0.00
CBL23	On 18/05/2018	Spot Bond	0.00000		100.23697			100.21319			0	0.00
CCT01	On 23/06/2023	Spot Bond	10.02500		119.22783	9.96500	119.55330				0	0.00
CCT02	On 12/06/2024	Spot Bond	10.02500		114.62865	9.96500	114.97210				0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.95000		109.67646	9.89000	110.03761				178,000,000	89,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		102.50715			102.47576			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.75500		102.18752	11.68500	102.21043				0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		101.80628			101.77685			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		102.19318			102.16557			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.49160	10.00000	109.46300				0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		101.41193			101.38438			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		101.72689			101.69852			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.92019			100.89287			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		9.32392	100.00000	9.29449				0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		101.58408			101.53963			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		99.90914			99.88617			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		101.41475			101.39016			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		101.46957			101.44402			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		101.53267			101.50602			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.29564			100.25853			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.29268			100.25594			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.30835			100.26964			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		101.57948			101.55442			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.98875			101.96693			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.08633		10.11000	104.05798			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		101.08608			101.06460			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		122.10726		2.76000	122.07328			0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		107.22998			107.22998			0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		122.04660		3.14000	122.01142			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.97443		8.25000	101.95203			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.68000		124.54515		2.68000	124.51090			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		121.44971		2.40000	121.41721			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		102.20654			102.17221			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.47000		101.00333		8.41500	101.05136			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.75138			100.79489			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.83608			100.81381			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.52000		101.04412		8.46500	101.09241			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.52000		101.04412		8.46500	101.09241			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.57000		104.20314		8.51500	104.25688			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		101.61707			101.59145			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	0.00000		101.77864			101.75064			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.49200		10.00000	109.46300			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.49200		10.00000	109.46300			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.29653			100.27527			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		100.01577			100.04054			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		102.37539		9.35000	102.34955			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		102.37539		9.35000	102.34955			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		102.13332			102.11271			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		101.81139			101.79022			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		102.21825			102.19778			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		102.21825			102.19778			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		102.21825			102.19778			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		101.73527			101.71382			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.30500		102.71770		9.23000	102.93163			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		101.24794			101.28940			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		101.83320			101.80439			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		101.73229			101.77550			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		101.72350			101.76643			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		101.85203			101.82848			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.12539			100.02113			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.02421			100.04610			0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond	0.00000	101.99917			101.97591			0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	102.22595			102.20250			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.60858			102.56801			0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.39493			101.37317			0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.29309			101.27331			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.38436			101.42703			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.69550			100.67377			0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.32579			100.30572			0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.75677			101.73198			0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.56991			101.54482			0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.53775			103.51612			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.49200		10.00000	109.46300			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.29919			101.27412			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.55278			101.52797			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.35978			101.33461			0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.72417			101.69697			0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.32358			101.29851			0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.45490			101.43004			0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.36819			101.41791			0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	137.91169			138.01168			0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	102.83393			102.80870			0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	138.42318			138.64588			0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	137.29562			137.37481			0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	137.99045			138.14672			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN310		On 20/03/2018	Spot Bond	0.00000	134.20170			134.27074			0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	134.42446			134.56776			0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.26143			100.30911			0	0.00
CLN314		On 14/11/2022	Spot Bond	10.82000	93.91308		10.75000	94.22439			0	0.00
CLN315		On 20/03/2023	Spot Bond	11.34000	95.36090		11.27000	95.67442			0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	101.30788			101.35538			0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	101.65566			101.70682			0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.25563			100.30224			0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.67892			100.72318			0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.59938			100.64781			0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	100.65777		8.80500	100.63421			0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	101.45581			101.50072			0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	102.62735			102.67291			0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	130.52148			130.72483			0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	101.54864			101.59645			0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	101.65210			101.70314			0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	101.65472			101.62854			0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	102.29296			102.25736			0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	81.71832			81.83532			0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	101.80503			101.77663			0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	101.30788			101.35538			0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	118.93483			118.97410			0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	118.98334			119.03879			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN339	On 28/07/2017	Spot Bond		0.00000	100.60420			100.64939			0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	101.91390			101.97317			0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.31542			101.36319			0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	102.27890			102.24350			0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	101.87989			101.85038			0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	101.44789			101.42475			0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	101.60217			101.65165			0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.59845			100.64322			0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.37417			100.35207			0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.27770			101.32410			0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.64204			100.62043			0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	99.99992			99.98013			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	100.55306			100.59773			0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.67478			100.71877			0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	101.32715			101.36806			0	0.00
CLN362	On 20/03/2024	Spot Bond		10.00000	105.03687		9.93000	105.50628			0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	101.53336			101.50897			0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.49452			100.54707			0	0.00
CLN365	On 20/03/2024	Spot Bond		12.14000	106.75668		12.07000	107.21044			0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.51453			100.56922			0	0.00
CLN367	On 06/08/2023	Spot Bond		12.17000	106.55395		12.10000	106.98827			0	0.00
CLN368	On 26/07/2022	Spot Bond		10.02000	109.08519		10.02000	109.05573			0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.51453			100.56922			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN370	On 26/07/2022	Spot Bond	0.00000		100.62304			100.66965			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		104.09784			104.15349			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		101.50984			101.48579			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		101.54179			101.51727			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		101.54194			101.51742			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		101.36368			101.41322			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.53000		103.28203		9.46000	103.64514			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		101.70566			101.67627			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		101.60751			101.65717			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		101.83348		10.57000	101.80498			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		102.02807		11.00000	101.99839			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.75637			100.73573			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		101.72949			101.70220			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.76020			100.73888			0	0.00
CLN384	On 20/09/2024	Spot Bond	11.93000		102.69972		11.86000	103.15466			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		101.79108			101.84649			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		101.54168			101.51716			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.75590			100.73050			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		101.64525			101.61921			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		101.20445			101.18316			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		101.41967			101.39696			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		101.38436			101.42703			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN393	On 20/12/2019	Spot Bond		0.00000	91.45668			91.68122			0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	101.46474			101.50993			0	0.00
CLN395	On 02/03/2018	Spot Bond		0.00000	99.83206			99.87399			0	0.00
CLN396	On 20/03/2020	Spot Bond		0.00000	101.61378			101.66289			0	0.00
CLN397	On 20/06/2020	Spot Bond		0.00000	101.68805			101.75065			0	0.00
CLN398	On 14/11/2022	Spot Bond		0.00000	100.24634			100.29126			0	0.00
CLN399	On 14/11/2022	Spot Bond		0.00000	100.24488			100.28954			0	0.00
CLN400	On 20/06/2020	Spot Bond		0.00000	100.75535			100.80023			0	0.00
CLN401	On 20/06/2020	Spot Bond		0.00000	100.62621			100.67674			0	0.00
CLN402	On 30/06/2017	Spot Bond		0.00000	100.62872			100.60661			0	0.00
CLN403	On 30/06/2017	Spot Bond		0.00000	100.15269			100.19641			0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	41.73169		7.01000	41.74719			0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	169.78098			170.79827			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		8.50500	147.56333		8.44500	147.84739			0	0.00
CLN88	On 28/04/2028	Spot Bond		8.12000	160.64016		8.06000	161.73545			0	0.00
CLN89	On 02/03/2028	Spot Bond		8.12000	160.99159		8.06000	162.07724			0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	97.22388			97.20474			0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	97.20015			97.18084			0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	101.11357			101.09012			0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	101.49866			101.47602			0	2,930,000,000.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	101.63583			101.60993			0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	101.53061			101.50626			0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	101.55134			101.52668			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF08	On 10/07/2017	Spot Bond	0.00000		101.02971			101.07615			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		101.48260			101.52834			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.67892			100.72318			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		101.35040			101.39202			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		101.50434			101.48037			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		101.49493			101.47111			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		101.50428			101.48032			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.71954			100.76495			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.04467			100.02218			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		101.03303			101.00873			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.65000		104.77442		8.59500	104.79280			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.68000		100.64142		8.61000	100.80182			0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.17000		110.71936		10.10000	111.09528			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.25500		106.87380		7.22000	106.87131			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.74000		106.44301		9.67000	106.73072			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.78000		107.11044		9.71000	107.50378			0	0.00
COT01	On 03/04/2023	Spot Bond	10.15000		95.80925		10.08000	96.14354			0	0.00
COT02	On 03/04/2028	Spot Bond	10.85000		97.05494		10.79000	97.42571			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.85000		90.22296		10.79000	90.58230			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		99.99973			99.97978			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.59163			100.57191			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.98304		100.00000	10.95643			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.01136			100.03766			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPL022	On 23/09/2019	Spot Bond			0.00000		101.39387			101.37123			0	0.00
CPL024	On 27/11/2017	Spot Bond			0.00000		99.95741			100.00000			0	0.00
CPL025	On 28/05/2015	Spot Bond			0.00000		101.67356			101.70879			0	0.00
CPL026	On 20/08/2015	Spot Bond			0.00000		101.84795			101.88685			0	0.00
CPL027	On 23/10/2015	Spot Bond			0.00000		100.62860			100.66789			0	0.00
CPL02U	On 12/03/2020	Spot Bond			100.00000		11.04244	100.00000		11.01569			0	0.00
CPL03U	On 12/12/2018	Spot Bond			100.00000		13.35015	100.00000		13.31781			0	0.00
CPV01	On 30/06/2029	Spot Bond			11.50500		101.72770	11.43500		102.14289			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond			100.00000		15.72971	100.00000		15.69161			0	0.00
DEN39U	On 10/06/2018	Spot Bond			100.00000		6.65865	100.00000		6.64252			0	0.00
DEN40U	On 10/06/2018	Spot Bond			100.00000		16.54010	100.00000		16.50004			0	0.00
DENG43	On 28/01/2016	Spot Bond			0.00000		100.60979			100.59050			0	0.00
DENG44	On 29/09/2017	Spot Bond			8.13000		98.44913	8.06000		98.57206			0	62,500,000.00
DENG55	On 20/11/2015	Spot Bond			0.00000		100.09465			100.13256			0	0.00
DENG56	On 25/02/2016	Spot Bond			0.00000		100.00730			100.03501			0	0.00
DENG57	On 03/03/2016	Spot Bond			0.00000		99.89308			99.87487			0	0.00
DLT02U	On 06/11/2015	Spot Bond			100.00000		85.57785	100.00000		85.38291			0	0.00
DLTB02	On 09/12/2016	Spot Bond			0.00000		101.67740			101.65647			0	0.00
DLTB03	On 09/10/2017	Spot Bond			0.00000		101.10608			101.08327			0	0.00
DLTC09	On 05/08/2015	Spot Bond			0.00000		102.17499			102.21453			0	0.00
DLTC10	On 03/02/2016	Spot Bond			0.00000		100.50088			100.47983			0	0.00
DOL003	On 20/09/2018	Spot Bond			0.00000		101.91034			101.96950			0	0.00
DOL004	On 24/01/2019	Spot Bond			0.00000		101.17372			101.13875			0	0.00
DOL007	On 20/06/2019	Spot Bond			0.00000		101.66101			101.71234			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DOL009	On 20/12/2019	Spot Bond	0.00000		55.07432			55.17083			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		101.55757			101.52679			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.73000		105.37268		8.66000	105.67560			0	0.00
DV21	On 15/06/2016	Spot Bond	7.32000		106.89733		7.26500	106.93400			0	0.00
DV22	On 07/02/2020	Spot Bond	8.59500		106.09528		8.52000	106.36204			0	1,411,600,000.00
DV23	On 27/02/2023	Spot Bond	9.43000		105.54276		9.36000	105.90363			0	1,659,500,000.00
DV24	On 18/02/2024	Spot Bond	9.41000		104.26422		9.34000	104.65402			0	0.00
DV29	On 18/02/2029	Spot Bond	9.50500		107.24314		9.44000	107.72630			0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		101.15041			101.18749			0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		101.09396			101.07531			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		101.30916			101.34719			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.09425			100.13200			0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		101.36510			101.40262			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		101.38525			101.42333			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.27101			100.25188			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.93571			100.91455			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.79564			100.77505			0	0.00
E170	On 01/08/2020	Spot Bond	8.14000		126.58509		8.06500	126.91298			0	2,116,750,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		95.83689			95.78456			0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EL037	On 31/01/2037	Spot Bond	2.33000		99.73703		2.33000	99.71044			41,900,000,000	81,900,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
EL15	On 29/06/2015	Spot Bond	1.20000		135.52443		1.20000	135.49251			0.00	30,000,000,000	97,550,000,000.00
EL28	On 02/05/2028	Spot Bond	2.03500		124.05384		2.04000	123.95350			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.01500		112.17924		2.02000	112.07988			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	1.99500		113.43415		2.00000	113.33279			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.11500		103.54463		2.11500	103.51767			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.31000		100.11191		2.31000	100.08528			0.00	18,100,000,000	78,100,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.58000		107.39566		9.51000	107.65581			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.48000		107.66983		9.41000	107.96057			0.00	190,000,000	95,000,000.00
EMM03	On 04/05/2024	Spot Bond	9.90000		101.51789		9.84000	101.84471			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.14000		95.95074		10.07500	96.20344			0.00	86,666,790	43,333,395.00
EMM05	On 17/04/2029	Spot Bond	10.28000		102.85345		10.21500	103.21205			0.00	261,333,400	4,130,666,300.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.20456			100.18382			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		98.02901			98.06971			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		101.57379			101.55298			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.47329			100.45157			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.45545			100.43454			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.43189			100.41207			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.66890			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		101.78185			101.82102			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		100.00975			100.03665			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		98.48901		100.00000	98.22982			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.82500		105.39722		10.79000	105.36978			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		102.53046			102.50201			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		99.73284			99.70661			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
EQS06	On 09/04/2018	Spot Bond	0.00000		99.97962			99.95391			0	0.00
EQS07	On 09/04/2018	Spot Bond	9.95500		97.96436		9.88000	98.11830			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		98.04267			98.01582			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		97.29626			97.35156			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		100.22144			100.19928			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		100.23481			100.21130			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.32154			100.30164			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.49200		10.00000	109.46300			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.13815			100.17770			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.14371			100.18484			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.13704			100.17626			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.14167			100.18222			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.20281			100.18253			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.20011			100.18011			0	0.00
ES15	On 30/08/2015	Spot Bond	6.60000		102.13892		6.60000	102.12076			0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.99000		104.14680		7.91500	104.31939			8,000,000	3,100,586,900.00
ES23	On 25/01/2023	Spot Bond	8.65000		110.82332		8.58000	111.20326			8,800,000	51,366,718,200.00
ES26	On 02/04/2026	Spot Bond	8.93000		93.77722		8.87000	94.14700			0	12,688,800,000.00
ES33	On 15/09/2033	Spot Bond	9.63500		83.28835		9.56500	83.78253			0	36,973,200,000.00
ES42	On 25/04/2042	Spot Bond	9.70500		89.30458		9.63500	89.88489			0	32,330,529,400.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.19501			100.17326			299,600,000	149,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
EXX02	On 19/05/2019	Spot Bond		0.00000	98.39939			98.37447			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.01355			100.03916			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.86297			100.84167			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	101.33847			101.31710			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond		0.00000	100.15115			100.12943			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond		0.00000	100.13766			100.11790			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond		0.00000	99.90998			99.89166			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond		0.00000	101.36738			101.40336			0.00	0	0.00
FIFC17	On 09/10/2015	Spot Bond		0.00000	100.87966			100.91875			0.00	0	0.00
FIFC18	On 12/08/2015	Spot Bond		0.00000	100.25751			100.29712			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.95119		100.00000	10.92465			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.65847		100.00000	10.63265			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	101.53289			101.51105			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.49768			100.47261			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	101.71209			101.68776			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	101.83152			101.80552			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond		9.47500	100.78506		9.40000	100.97850			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	101.48433			101.46547			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	101.48425			101.46540			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.67514			100.65245			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	103.96460			103.94246			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	99.89267			101.97289			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	99.89077			102.00581			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		10.23000	98.85174		10.16000	104.12390			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
FRB15	On 06/03/2025	Spot Bond	0.00000		102.19117			102.16478			0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.32500		110.08453		10.25000	110.28049			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.35880			101.33113			0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.98000		134.78044		1.98000	134.74580			0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.97000		276.52637		1.96500	282.51588			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.22500		113.58926		2.19500	113.85560			0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.31500		163.74378		2.32000	163.61137			0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.15500		222.92686		2.15500	222.86856			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.07500		104.52141		7.04000	104.51246			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.63800		66.09821		7.63900	66.05354			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41300		41.98112		9.41500	41.94420			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000		40.63050		9.65000	40.59452			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		102.34468			102.40269			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.82381			101.79514			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.57954			101.55447			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.73364			101.70630			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	98.00000			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.00000			0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		101.63427			101.68475			0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		101.55756			101.60565			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		101.85098			101.82360			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	101.60751			101.65717			0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.00000		6.00000	100.00000			0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	101.70914			101.76197			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	102.10586			102.17119			0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	102.04369			102.10705			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	24.62498		100.09221	24.56528			0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	101.45938			101.50440			0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	111.70301			111.56863			0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	102.03015			101.99843			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC149	On 20/09/2015	Spot Bond	0.00000		102.94976			102.93120			0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000		101.69596			101.66917			0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000		98.00000			98.00000			0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000		101.71478			101.68772			0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000		101.56633			101.54145			0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000		101.52722			101.57436			0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		101.99925			102.06121			0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		101.50045			101.54675			0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		63.04016		13.22500	63.01787			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		101.41472			101.45835			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		101.41651			101.46020			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		102.18064			102.14670			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		101.48081			101.52651			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.45500		102.15713		3.42500	102.38966			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		101.54507			101.59277			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		101.54507			101.59277			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		102.09453			102.14181			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		101.30788			101.35538			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		99.50622			99.55304			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		101.45581			101.50072			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		101.42188			101.46573			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.48950			100.54153			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		101.66458			101.71602			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC180	On 10/02/2016	Spot Bond	0.00000	100.29594			100.33836			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.48449			100.53598			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.66681			100.71672			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	101.91034			101.96950			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.51295			101.55964			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	102.01897			101.98741			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.40579			101.44914			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.52722			101.57436			0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.52722			101.57436			0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.46331			101.44244			0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.17606			101.15489			0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.24006			101.21773			0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.23121			101.21160			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.49200		10.00000	109.46300			0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	101.00639			100.98606			0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.61287			101.66269			0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.99031			100.96989			0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	101.21322			101.19360			0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.96772			100.94734			0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.97032			100.94989			0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.91847			100.89580			0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.83520			100.81458			0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.91847			100.89580			0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.83187			100.81133			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC204	On 06/05/2017	Spot Bond		0.00000	100.50580			100.48259			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.44790		8.75000	100.49515			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	101.49866			101.54492			0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.17321		100.00000	11.14613			0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.24281		100.00000	10.21799			0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	96.53248			96.49630			0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	11.96625		100.00000	11.93726			0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	99.32756			99.37530			0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	21.86560		100.00000	21.81205			0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.46872			100.44620			0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	10.57467		100.00000	10.54905			0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	21.07423		100.00000	21.02317			0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.46868			100.44616			0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	21.04690		100.00000	20.99591			0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.46754			100.44507			0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.44437			100.42300			0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.53907			100.51638			0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.50661			100.48529			0	0.00
FRC221	On 31/01/2022	Spot Bond		2.79000	128.35726		2.79000	128.32141			0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.35401			100.33310			0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.34943			100.32880			0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.34943			100.32880			0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.17946			100.15693			0	0.00
FRC226	On 18/06/2015	Spot Bond		0.00000	101.27088			101.30887			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC227	On 10/09/2016	Spot Bond	0.00000		101.59424			101.57397			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		101.47496			101.45358			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		101.51912			101.49315			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		101.16875			101.21819			0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		100.98470			101.02719			0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		101.70156			101.67469			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		101.69220			101.66547			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		101.84015			101.81671			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.69079			100.66756			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.32000		124.34410		3.32000	124.30759			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		101.72225			101.69508			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		101.73916			101.71174			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.37000		123.97299		3.37000	123.93641			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.35000		124.12129		3.35000	124.08473			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.40000		129.05184		2.40000	129.01717			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.47000		137.99385		2.47000	137.95660			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.77333			100.74732			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		101.50429			101.48033			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		101.71102			101.68401			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		101.98892			101.95781			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		101.91760			101.88754			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		101.56827			101.61669			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.56648			101.61485			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRD003	On 14/03/2016	Spot Bond		0.00000	101.41348			101.39330			0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	12.11311		100.00000	12.08376			0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	40.56453		100.00000	40.46626			0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	92.86163		100.00000	92.63121			0	0.00
FRD09U	On 26/06/2017	Spot Bond		100.00000	22.87323		100.00000	22.81782			0	0.00
FRD11U	On 08/11/2016	Spot Bond		100.00000	33.68260		100.00000	33.57744			0	0.00
FRD13U	On 31/12/2019	Spot Bond		100.00000	11.95442		100.00000	11.92515			0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	101.47086			101.45164			0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	101.74171			101.72200			1,000,000,000	1,000,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	101.07408			101.05425			0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.43651			100.41542			0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	99.16419			99.13889			0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	99.33030			99.30530			0	0.00
FRJ25	On 09/03/2025	Spot Bond		0.00000	102.25802			102.23695			0	0.00
FRS100	On 15/01/2024	Spot Bond		2.05800	105.23306		2.05800	105.20576			0	0.00
FRS101	On 31/01/2038	Spot Bond		2.43000	112.32980		2.43000	112.29954			0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.74909			100.72865			0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	100.90496		10.38000	100.96179			0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	100.90496		10.38000	100.96179			0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	80.09300			80.09300			0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	103.00536			102.97913			0	0.00
FRS108	On 31/01/2038	Spot Bond		2.57000	109.62568		2.57000	109.59574			0	0.00
FRS109	On 07/12/2033	Spot Bond		2.46500	213.52636		2.46500	213.46871			0	0.00
FRS110	On 31/01/2038	Spot Bond		2.54000	110.19847		2.54000	110.16846			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRS112	On 07/12/2033	Spot Bond	2.49500		212.64270		2.49500	212.58512			0	0.00	
FRS113	On 29/04/2019	Spot Bond	0.00000		100.67891			100.73167			0	0.00	
FRS114	On 31/01/2025	Spot Bond	2.31000		112.75448		2.28000	113.01833			0	0.00	
FRS115	On 31/03/2038	Spot Bond	2.63000		108.49082		2.63000	108.46101			0	0.00	
FRS116	On 26/06/2015	Spot Bond	0.00000		101.07776			101.11423			0	0.00	
FRS117	On 05/05/2016	Spot Bond	0.00000		52.12100			50.70600			0	0.00	
FRS118	On 06/08/2015	Spot Bond	0.00000		100.40780			100.38908			0	0.00	
FRS119	On 31/01/2038	Spot Bond	2.73500		106.53878		2.73500	106.50919			0	0.00	
FRS120	On 07/12/2033	Spot Bond	2.61500		209.15283		2.61500	209.09551			0	0.00	
FRS121	On 07/12/2033	Spot Bond	2.66500		207.71958		2.66500	207.66238			0	0.00	
FRS122	On 31/01/2025	Spot Bond	2.24000		99.31523		2.21000	99.54801			0	0.00	
FRS123	On 07/12/2033	Spot Bond	2.69500		206.86545		2.69500	206.80832			0	0.00	
FRS124	On 31/01/2038	Spot Bond	3.01000		101.62446		3.01000	101.59548			0	0.00	
FRS126	On 31/03/2028	Spot Bond	2.94500		152.96431		2.95000	152.83890			0	0.00	
FRS127	On 31/01/2038	Spot Bond	3.46000		94.16486		3.46000	94.13687			0	0.00	
FRS129	On 31/03/2028	Spot Bond	2.93500		153.12889		2.94000	153.00337			0	0.00	
FRS130	On 11/08/2015	Spot Bond	0.00000		100.26082			100.29808			0	0.00	
FRS131	On 31/03/2028	Spot Bond	2.99500		151.88406		3.00000	151.89056			0	0.00	
FRS132	On 07/12/2033	Spot Bond	3.20500		190.18436		3.20500	190.29044			0	0.00	
FRS133	On 24/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
FRS134	On 31/01/2038	Spot Bond	3.39000		94.26103		3.39000	94.34456			0	0.00	
FRS135	On 31/01/2038	Spot Bond	3.36000		94.74720		2.25000	100.07397			0.00	1,000,000,000	1,000,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.09000		274.19077		2.08500	280.17880			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	1.98000		276.33084		1.97500	282.32023			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.70000		262.67351		2.69500	268.65428			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.45000		131.00980		2.45000	130.97444			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.65060			100.62873			0	0.00
FRS51	On 31/01/2022	Spot Bond	1.98000		130.65931		1.98000	130.62572			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.85991			100.83700			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.11355			101.09150			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.52602			100.50388			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.41000		109.62924		2.41000	109.59975			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		23.31096		104.97509	23.25199			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		29.97890		101.07593	29.90558			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		22.15097		100.44759	22.09710			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		28.26321		100.76967	28.19427			0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS81	On 30/10/2042	Spot Bond	1.98500		120.50878		1.98500	120.47785			0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS85	On 31/01/2025	Spot Bond	2.17000		114.13311		2.14000	114.40106			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.83461			98.83680			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.20000		113.83610		2.17000	114.10318			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		99.99974			99.97752			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.18000		352.47837		2.17500	352.78513			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.42566			100.40409			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.01983			99.99983			0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX16	On 15/09/2016	Spot Bond	7.62000	102.05237	7.56500	102.09896	0.00	0	0.00	0	0.00	
FRX17	On 15/09/2017	Spot Bond	8.21500	102.27488	8.14500	102.39747	0.00	0	0.00	0	0.00	
FRX18	On 14/04/2018	Spot Bond	8.42500	106.45217	8.35000	106.62317	0.00	0	2,000,000,000.00	0	0.00	
FRX19	On 15/11/2019	Spot Bond	9.03500	100.18516	8.96000	100.43215	0.00	700,000,000	1,484,700,000.00	0	0.00	
FRX20	On 01/10/2020	Spot Bond	9.30000	99.06575	9.28000	99.12284	0.00	0	0.00	0	0.00	
FRX23	On 28/02/2023	Spot Bond	9.97000	90.05144	9.90000	90.37207	0.00	0	0.00	0	0.00	
FRX24	On 10/12/2024	Spot Bond	9.95000	109.83742	9.89000	110.18521	0.00	100,000,000	5,900,000,000.00	0	0.00	
FRX26	On 01/10/2026	Spot Bond	10.31000	96.10906	10.25000	96.46500	0.00	0	500,000,000.00	0	0.00	
FRX30	On 31/01/2030	Spot Bond	10.63500	96.61931	10.56500	97.08310	0.00	0	3,000,000,000.00	0	0.00	
FRX31	On 21/02/2031	Spot Bond	10.75500	93.06409	10.69000	93.49203	0.00	0	0.00	0	0.00	
FRX45	On 14/04/2045	Spot Bond	10.14500	80.89933	10.07500	81.41853	0.00	0	0.00	0	0.00	
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.34446	101.32285	0.00	0	0.00	0	0	0.00	
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.36327	101.34138	0.00	0	0.00	0	0	0.00	
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.41026	101.38768	0.00	0	0.00	0	0	0.00	
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.48548	101.46179	0.00	0	0.00	0	0	0.00	
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.54187	101.51736	0.00	0	0.00	0	0	0.00	
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.78613	101.75801	0.00	0	0.00	0	0	0.00	
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.15756	100.13777	0.00	0	0.00	0	0	0.00	
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00868	99.98848	0.00	0	0.00	0	0	0.00	
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.16334	100.14282	0.00	0	0.00	0	0	0.00	
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.16975	100.14843	0.00	0	0.00	0	0	0.00	
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.17509	100.15309	0.00	0	0.00	0	0	0.00	
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.19852	100.17357	0.00	0	0.00	0	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS3A1U	On 20/02/2016	Spot Bond	100.00000		52.20318	100.00000	52.07671		0.00		0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		8.75824	100.00000	8.73702		0.00		0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.46939	100.00000	1.46583		0.00		0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.24652	100.00000	0.24593		0.00		0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		10.15482	100.00000	10.13022		0.00		0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.70370	100.00000	1.69957		0.00		0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.28583	100.00000	0.28514		0.00		0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.04310		101.02171		0.00		0	0.00
GFC04	On 11/04/2017	Spot Bond	9.35500		101.41597	9.28500	101.50888		0.00		0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		100.74295		100.03943		0.00		0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.04075		0.00		0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.04127		0.00		0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.04470		0.00		0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.04890		0.00		0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.05152		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
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		100.24843			100.28392			0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.79023		100.00000	10.76409			0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		18.72427		100.00000	18.67890			0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		13.28820		100.00000	13.25601			0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		10.65444		100.00000	10.62117			0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.53666			100.57680			0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.55757			100.59927			0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.58349			100.62714			0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.61945			100.66579			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		100.77228			100.75277			0	55,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.89914			100.87798			0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		102.27277			102.25257			4,000,000,000	2,000,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		101.63643			101.61521			0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.15478			100.13252			0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		101.35469			101.33301			0	40,000,000.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			0	1,679,900,000.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		101.78598			101.76278			0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.63781			100.61173			0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		9.82953		100.00000	9.80571			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond	0.00000		100.84701			100.82731			0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		101.59534			101.57349			0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.50427			100.48309			0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.51008			100.48865			0	0.00
HILC20	On 24/06/2015	Spot Bond	0.00000		101.09867			101.13412			0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000		100.31941			100.35490			800,000,000	200,000,000.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000				0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000				0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.81565			100.79392			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.40152	92.50683		7.34752	92.57252				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		100.85167			100.82899			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.40176	104.41639		8.34789	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		100.89796			100.87405			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.85205	104.41639		8.79824	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		100.95449			100.92908			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		100.89850			100.87632			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond		0.00000	101.04471			101.02013			0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.38474			100.36245			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.49200		10.00000	109.46300			0	0.00
HPF05	On 17/02/2017	Spot Bond		9.23500	103.72660		9.16500	103.81117			0	0.00
HPF06	On 20/02/2020	Spot Bond		0.00000	100.19641			100.17172			0	0.00
HPF07	On 20/08/2017	Spot Bond		0.00000	100.18473			100.16152			0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.38500	108.76698		8.31000	109.06386			200,000,000	1,816,000,000.00
HWAY23	On 07/12/2023	Spot Bond		1.84000	279.08325		1.83500	285.07438			0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.84000	285.78422		1.83500	291.78591			0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.61000	99.83792		9.54000	100.40824			0	2,238,700,000.00
HWAY35	On 31/07/2035	Spot Bond		9.65000	99.43862		9.58000	100.01572			0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	37.80931		100.00000	37.71772			0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	90.99821		100.00000	90.77463			0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	41.64601		100.00000	41.54402			0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	33.41003		100.00000	33.32910			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond		10.00000	109.49200		10.00000	109.46300			0	0.00
I2025	On 31/01/2025	Spot Bond		1.56000	120.36496		1.53000	120.65160			53,515,671,900	30,745,982,300.00
I2038	On 31/01/2038	Spot Bond		1.81000	125.30999		1.81000	125.27835			53,635,660,500	96,005,596,300.00
I2046	On 31/03/2046	Spot Bond		1.84500	125.55561		1.81000	126.50047			32,749,453,600	94,993,659,500.00
I2050	On 31/12/2050	Spot Bond		1.87000	134.92388		1.87000	134.88961			71,074,811,000	27,597,457,200.00
IBL14	On 28/06/2015	Spot Bond		0.00000	101.37292			101.35403			0	0.00
IBL21	On 15/03/2016	Spot Bond		8.07000	102.98268		8.01500	103.00297			0	0.00
IBL22	On 15/03/2018	Spot Bond		8.10500	106.62220		8.03500	106.77692			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond	7.89000	102.67795		7.83500	102.71962			0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.50086			100.47981			0	0.00
IBL34	On 31/01/2017	Spot Bond	1.24000	131.50838		1.24000	131.47723			0	0.00
IBL36	On 31/01/2022	Spot Bond	2.05000	134.21108		2.05000	134.17631			0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.76718			101.74718			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.22500	102.66863		8.15500	102.82249			0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.49784			101.47820			0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.19048			102.16972			0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.32434			100.30455			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.49200		10.00000	109.46300			0	0.00
IBL45	On 21/12/2018	Spot Bond	8.80500	101.04400		8.73000	101.24259			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.26500	95.19511		9.19000	95.43655			0	2,351,400,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.41379			101.39276			0	62,800,000.00
IBL49	On 02/04/2018	Spot Bond	8.89500	97.25651		8.82500	97.40237			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.31500	101.99867		9.24000	102.27512			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.46565			100.44562			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	99.59844			99.57670			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.83000	101.68714		7.77500	101.72626			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.58500	101.30500		8.51000	101.48515			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.62149			100.59906			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.29360			100.27396			0	0.00
IBL58	On 13/02/2017	Spot Bond	7.87500	103.44251		7.80500	103.53174			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.54500	104.60381		8.47000	104.81833			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.63000	106.43614		9.56000	106.82657			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IBL61	On 31/03/2019	Spot Bond	0.00000		101.15450			101.13446			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.66768			100.64785			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.47835			100.45808			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.58945			100.56894			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.60116			100.58024			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000		101.58440			101.56344			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond	2.78000		128.43439		2.78000	128.39855			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00931		100.00000	0.00929			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.76820			100.74866			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.73106			100.71056			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.88000		98.52827		8.81000	98.79673			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.01017			100.03690			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.01212			100.03814			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.85000		98.27873		9.79000	98.61408			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.60896		5.00000	101.59510			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.52763		5.00000	100.51406			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.81044		4.00000	100.79959			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.44466		4.00000	100.43379			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		45.25940		100.00000	45.14856			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		45.08113		100.00000	44.97073			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		45.08113		100.00000	44.97073			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		104.56539		9.20000	104.53969			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.23917			100.21525			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
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.74842	100.00000		8.72723			0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.31127			100.28324			0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		92.86163	100.00000		92.63121			0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		14.55302	100.00000		14.51738			0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		20.42039	100.00000		20.37092			0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.53287	100.00000		1.52993			0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.60383	100.00000		9.58031			0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.47832	100.00000		9.03857			0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.56709	100.00000		10.54120			0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		30.97963	100.00000		30.90375			0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		89.68059	100.00000		89.46078			0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		82.57919	100.00000		82.39278			0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		81.47321	100.00000		81.29176			0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		97.63779	100.00000		96.87500			0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		97.63780	100.00000		96.87500			0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		90.12346	100.00000		89.90148			0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		85.36691	100.00000		85.10664			0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		80.39648	100.00000		80.21978			0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		80.17983	100.00000		79.95269			0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		81.65548	100.00000		81.47321			0	0.00
INA522	On 26/05/2015	Spot Bond	6.40000		99.96494	6.40000		99.98247			0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.84244	6.40000		99.79003			0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.73768	6.40000		99.68538			0	0.00
INA529	On 14/07/2015	Spot Bond	6.45000		99.12418	6.45000		99.07211			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
INA530	On 21/07/2015	Spot Bond	6.60000		98.97983		6.60000	98.92671			0	0.00
INA531	On 28/07/2015	Spot Bond	6.60000		98.85598		6.60000	98.80299			0	0.00
INA533	On 11/08/2015	Spot Bond	6.60000		98.60920		6.60000	98.55649			0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.49349			101.46752			0	0.00
ING115	On 31/03/2016	Spot Bond	10.90684		102.43739		10.93057	102.24511			0	0.00
ING116	On 31/03/2016	Spot Bond	10.90684		101.78445		10.93057	101.59340			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.58299			101.55683			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.55284			101.52715			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.96587		6.50000	100.94823			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.58968			101.63877			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		93.36489			93.36489			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		101.42328			101.46466			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.80516			100.84402			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.49200		10.00000	109.46300			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		101.45775			101.50485			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		103.53273			103.57565			0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000		99.94763			99.98254			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.72601			100.76280			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		98.02488			98.06146			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		97.88489			97.92167			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000		72.70916		100.00000	72.56461			0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000		100.12534			100.16712			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.45671			100.42801			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IP274U	On 14/07/2015	Spot Bond	100.00000		88.59223		100.00000	88.37772			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.49200		10.00000	109.46300			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.95288			100.93147			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.96509			100.94340			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.58000		101.43896		8.52500	101.50972			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		101.18128			101.16040			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		101.20923			101.18785			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		101.22789			101.20618			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.88728			100.86640			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.93169			100.90976			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.90485			100.88356			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.71101			100.74656			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.63000		99.03795		9.56000	99.32372			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.60651			101.58640			0	70,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.79500		103.63636		8.72500	103.75934			0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		101.07228			101.05107			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.04179			101.01985			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		99.44125			99.41842			0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.61039			101.58382			0	0.00
IV014	On 22/06/2015	Spot Bond	8.14500		104.68846		8.11000	104.66783			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		103.01435			102.99009			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		99.74749			99.72373			0	0.00
IV017	On 31/01/2022	Spot Bond	3.33000		127.46886		3.33000	127.43138			0	0.00
IV019	On 31/03/2028	Spot Bond	3.49500		149.12833		3.50000	149.03207			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV022	On 02/04/2022	Spot Bond	0.00000		101.32818			101.30426			0	500,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.06903			101.04501			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.92604			100.90175			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		101.82600			101.80186			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		101.46089			101.43712			0	0.00
IV030	On 31/01/2025	Spot Bond	3.56000		108.15927		3.53000	108.26881			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.56000		108.15927		3.53000	108.26881			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		101.94521			101.91996			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.35113			100.32595			0	0.00
IV08	On 30/04/2018	Spot Bond	10.34500		109.39234		10.27000	109.55787			0	419,000,000.00
IV09	On 30/04/2018	Spot Bond	0.00000		102.64659			102.62177			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.59500		142.69331		3.60000	142.57466			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		85.28037		100.00000	85.08159			0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		82.57919		100.00000	82.39278			0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		81.29176		100.00000	81.11111			0	0.00
IVA522	On 28/05/2015	Spot Bond	6.40000		99.94742		6.40000	99.89491			0	0.00
IVA523	On 04/06/2015	Spot Bond	6.40000		99.98247		6.40000	99.98247			0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000		99.85992		6.40000	99.85992			0	0.00
IVA528	On 09/07/2015	Spot Bond	6.45000		99.61274		6.45000	99.61274			0	0.00
IVA529	On 16/07/2015	Spot Bond	6.45000		99.49015		6.45000	99.49015			0	0.00
IVA530	On 23/07/2015	Spot Bond	6.60000		99.35325		6.60000	99.35325			0	0.00
IVA531	On 30/07/2015	Spot Bond	6.60000		98.73244		6.60000	98.73244			0	0.00
IVA534	On 20/08/2015	Spot Bond	6.60000		98.45121		6.60000	98.39866			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	100.78095			100.76163			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.49200		10.00000	109.46300			0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.80079			100.78121			0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	101.02381			101.00356			0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.15702			100.13731			0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.13253			100.02715			0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	99.92307			99.90359			0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.95297			100.93156			0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.95908			100.93753			0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.97129			100.94946			0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.91634			100.89574			0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.81051			100.78891			0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.61691			100.59544			0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	101.48891			101.46609			0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.26696			100.24626			0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.03474			100.01736			0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.03437			100.01718			0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	101.10863			101.08675			0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.69989			100.67911			0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	101.38394			101.36264			0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	101.25437			101.23294			0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	101.28645			101.26447			0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	101.28645			101.26447			0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC036	On 16/07/2019	Spot Bond	9.14500	103.85707		9.07000	104.08641			0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	15.65778		100.00000	15.62275			0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	10.90201		100.00000	10.87532			0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.80753			100.78759			0	0.00
IVC040	On 24/07/2021	Spot Bond	9.30000	103.41023		9.23000	103.70830			0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.62848			100.60661			0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.28916			100.26845			0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	101.43334			101.41289			0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	104.26863			104.30726			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.67221			100.65224			0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	101.69431			101.67459			0	0.00
IVC047	On 27/10/2015	Spot Bond	6.94500	100.82401		6.91000	100.81973			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.49402			100.47135			0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.15490			100.13264			0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	99.87750			99.85675			0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	100.53427			100.51181			0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	100.35128			100.33054			0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000	100.38300			100.36037			0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000	99.88661			99.86733			0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000	101.40710			101.38462			0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000	100.59729			100.57651			0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000	100.72322			100.69713			0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.61687			100.59465			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
JDG03	On 15/04/2016	Spot Bond	0.00000		100.75320			100.73097			0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		52.07671		100.00000	51.95055			0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		101.29497			101.27269			0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		101.83364			101.81140			0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		101.70741			101.68406			0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		101.78186			99.73228			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		85.24590		100.00000	85.04673			0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		101.98275			102.03122			0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.62403			100.59783			0	0.00
KW01	On 31/10/2027	Spot Bond	8.50000		138.92045		8.44000	139.46395			0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.31102			101.29088			0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		99.61875			99.59886			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		99.92485			99.90548			0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		101.38826			101.36647			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.98407			100.96218			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.26500		97.72119		10.19000	97.95591			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		102.43897		9.71000	102.41214			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.59737			100.57582			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.82500		99.90680		8.75500	100.01935			0	3,294,600,000.00
LGL03	On 03/04/2018	Spot Bond	8.95500		97.88640		8.88500	98.03261			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.93500		99.50421		9.86000	99.77227			0	588,500,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		101.82581			101.80167			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		102.32078			102.28919			0	0.00
LHL02	On 13/12/2015	Spot Bond	7.96500		106.29955		7.93000	106.29541			0	1,040,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond	0.00000		102.52782			102.49344			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.03807			100.05499			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.17186			100.15026			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.11117			100.15570			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.11906			100.16676			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.22746			100.26546			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		101.33769			101.37657			0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000		99.73885			99.77367			0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000		99.21642			99.25125			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000		98.86211			98.89659			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000		98.63753			98.67247			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		101.49010			101.52970			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		101.50121			101.54107			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		101.46530			101.51969			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.22949			101.21009			0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.91903			101.89943			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		101.21957			101.20008			0	700,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000		101.70773			101.68859			0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.32557			100.30593			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.88933			100.86968			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.41345			100.39447			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.40870			100.38904			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.41780			100.39772			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBF043	On 08/12/2015	Spot Bond	0.00000		101.47386			101.51283			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		100.80233			100.84106			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		100.92847			100.90759			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		60.23456	100.00000		60.08864			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		22.03436	100.00000		21.98039			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		21.34085	100.00000		21.28858			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		21.42554	100.00000		21.37307			0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		20.59132	100.00000		20.54144			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		21.53858	100.00000		21.48640			0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		100.58939			100.56888			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.80500		101.76283	8.73000		101.98298			0	546,100,000.00
MBSA02	On 15/04/2019	Spot Bond	8.82500		101.28724	8.75000		101.50647			110,000,000	110,000,000.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		103.16842			103.20637			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.97381			101.01514			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		102.97459			103.01837			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		103.10640			103.15217			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.04000		101.91963	7.97000		101.98669			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.79500		105.32586	8.72000		105.53125			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.55500		106.12604	9.48500		106.44148			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		101.35384			101.33209			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.40087			101.37843			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.61500		104.05573	9.54000		104.37578			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.11500		102.06155	7.08000		102.05271			0	3,763,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		99.98033			99.96057			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MIL02	On 31/05/2017	Spot Bond	8.96500	99.60497	8.89500	99.70705	0.00	0	0.00	0	0.00	
MMIG01	On 17/03/2024	Spot Bond	0.00000	101.50403	101.48196	0.00	0	0.00	0	0.00		
MMIG02	On 17/03/2026	Spot Bond	9.43000	104.73106	9.36000	105.01866	0.00	0	400,000,000.00	0.00		
MMIG03	On 01/06/2025	Spot Bond	0.00000	99.91369	99.89191	0.00	0	0.00	0	0.00		
MMS01U	On 10/12/2016	Spot Bond	100.00000	25.40073	100.00000	25.33919	0.00	0	0.00	0.00		
MQB01	On 31/05/2015	Spot Bond	0.00000	99.98262	99.96515	0.00	0	0.00	0	0.00		
MQB02	On 31/05/2017	Spot Bond	8.66500	99.60619	8.59500	99.70949	0.00	0	140,000,000.00	0.00		
MTN03	On 13/07/2015	Spot Bond	7.06500	103.75617	7.03000	103.74090	0.00	0	0.00	0.00		
MTN04	On 13/07/2017	Spot Bond	8.65500	106.56792	8.58500	106.67923	0.00	0	510,000,000.00	0.00		
N4A211	On 14/08/2020	Spot Bond	100.89771	6.60651	100.89771	6.59038	0.00	0	0.00	0.00		
N4A302	On 14/08/2020	Spot Bond	100.61875	6.69308	100.61875	6.67678	0.00	0	0.00	0.00		
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0.00		
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0.00		
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0.00		
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0.00		
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0.00		
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0.00		
NAM01	On 19/11/2022	Spot Bond	8.99500	96.25945	8.92500	96.60307	0.00	100,000,000	100,000,000.00	0.00		
NBK10A	On 25/07/2016	Spot Bond	7.59500	101.58657	7.54000	101.62558	0.00	0	0.00	0.00		
NBK11A	On 28/11/2020	Spot Bond	9.13500	99.08643	9.06000	99.37960	0.00	0	50,000,000.00	0.00		
NBK12A	On 19/03/2021	Spot Bond	8.88000	103.99204	8.81000	104.28523	0.00	0	0.00	0.00		
NBK13A	On 19/03/2024	Spot Bond	9.33000	104.19204	9.26000	104.58837	0.00	0	0.00	0.00		
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.03423	101.01516	0.00	0	30,000,000.00	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK14A	On 26/06/2021	Spot Bond	9.24000	104.14525		9.17000	104.44074			0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.07910			100.06192			0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.48000	99.09417		9.41000	99.48056			0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	101.10810			101.09111			0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.10000	98.68534		10.04000	99.01547			0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.74373			100.72471			0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.28000	98.82521		10.22000	99.18156			0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.10611			100.08907			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	101.19963			101.17808			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.98966			100.96985			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	101.22893			101.26988			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.27365			100.31287			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000	100.32829			100.30769			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000	100.33689			100.31576			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000	100.28963			100.33115			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000	100.36039			100.33776			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000	100.81636			100.79340			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.94500	103.11675		6.91000	103.10829			0	13,600,000,000
NBK2B	On 15/09/2015	Spot Bond	0.00000	102.07218			102.05201			0	7,540,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.82500	111.43153		8.75000	111.68356			0	400,000,000
NBK4	On 28/10/2024	Spot Bond	10.67500	38.43506		10.61500	38.65342			0	3,508,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.86688			100.84379			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.64000	103.00202		7.58500	103.02477			0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.34007			101.31826			0	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		99.91877			99.89821			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		96.56293			96.54445			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		99.90364			99.88406			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		100.64682			100.62509			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.62862			100.60675			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		93.02560			93.00649			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.99295			101.03073			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.28727			100.26501			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		101.46197			101.43863			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		101.38675			101.36451			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		101.70991			101.68881			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		101.34064			101.31909			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		101.26456			101.30351			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		101.26367			101.30259			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.56557			100.54517			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		101.45581			101.50072			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.84500		106.61434		9.78500	107.03020			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		101.44688			101.49151			0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.88000		105.51336		9.82000	105.93854			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		101.45581			101.50072			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		101.30927			101.34962			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		101.37035			101.35016			0	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		101.47010			101.51546			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		101.48795			101.53387			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		99.83097			99.87317			0.00	0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		101.04364			101.02212			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.05500		103.03938		7.02000	103.03082			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.73615			100.71142			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		98.68204			98.65814			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.00500		104.13151		9.93000	104.63085			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		99.76763			99.74153			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.93137			100.97782			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.93235			100.98084			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.92943			100.91104			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		116.61438		9.44500	116.58514			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		99.95843			99.93446			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.49200		10.00000	109.46300			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.99000		171.16308		1.98500	171.13170			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.42000		141.38990		2.39000	141.83440			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		184.59909		3.45000	184.54195			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	2.81000		107.67253		2.78000	108.02090			0.00	0	0.00
NILB14	On 31/03/2028	Spot Bond	3.08500		140.41515		3.09000	140.41790			0.00	0	0.00
NILB15	On 31/03/2028	Spot Bond	2.99500		151.88406		3.00000	151.89056			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.66500		105.98252		8.59000	106.27061			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.29500		104.59611		9.22000	104.95352			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
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.12050			100.01699			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.11407			100.01156			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.11814			100.01500			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.11573			100.01296			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		100.12282			100.10196			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.49500		105.86242		9.42000	106.31090			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.12056			100.01705			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.11895			100.01569			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000		100.12964			100.10763			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.69500		104.55669		9.62000	104.91339			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.12217			100.01841			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.12298			100.01909			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000		100.13652			100.11336			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.15249			100.04401			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.14277			100.03579			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.12539			100.02113			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.59500		110.77232		8.52000	110.98525			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.33000		116.30756		9.26000	116.68546			0	620,600,000.00
NRA023	On 31/05/2023	Spot Bond	1.88500		173.85706		1.88000	173.87190			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.10000		115.56435		10.04000	116.02136			0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.88754			100.91467			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.73706			100.71774			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		101.43024			101.40685			0	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	99.85592			99.83711			0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.01896			99.99976			0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	99.99973			99.97724			0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	99.90865			99.96953			0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	16.34818		100.00000	16.06322			0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	89.02212		100.00000	88.80813			0	0.00
OML01	On 27/10/2015	Spot Bond		6.95500	101.51966		6.92000	101.51533			0	500,000,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	99.98442			99.96329			0	0.00
OML03	On 27/11/2024	Spot Bond		9.81500	98.02711		9.74000	98.26633			0	0.00
OML04	On 19/03/2025	Spot Bond		0.00000	101.62250			101.59773			0	0.00
OML05	On 19/03/2025	Spot Bond		9.96000	101.07875		9.89000	101.31401			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond		10.51000	101.02411		10.44000	101.32950			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond		11.10000	101.19543		11.04000	101.51796			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	35.07069		100.00000	34.98573			0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	99.33000			99.29000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.49200		10.00000	109.46300			0	0.00
PMM16	On 02/09/2015	Spot Bond		0.00000	101.66274			101.70233			0	0.00
PMM17	On 06/03/2016	Spot Bond		0.00000	99.79330			99.77370			0	0.00
PMM18	On 04/11/2015	Spot Bond		0.00000	100.39666			100.43480			0	0.00
PMM19	On 13/05/2016	Spot Bond		0.00000	100.22019			100.26032			0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	101.31284			101.29274			0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	101.35584			101.33489			0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.77235			100.75134			0	0.00
PPC004	On 30/06/2021	Spot Bond		9.53000	105.51273		9.46000	105.80740			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.59783			100.57773			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.61404			100.59339			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.62133			100.60044			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.63752			100.61609			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.70710			100.68333			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.72327			100.69895			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.63690			100.61393			0	0.00
R010P	On 21/12/2025	Spot Bond	7.92000		44.01333		7.86000	44.27320			0	0.00
R158	On 15/09/2015	Spot Bond	5.96500		104.86488		5.93000	104.85900			52,037,500,000	96,058,683,700.00
R158P	On 15/09/2015	Spot Bond	6.47000		98.08743		6.41500	98.08647			0	0.00
R159	On 15/09/2016	Spot Bond	6.57000		111.18361		6.51500	111.23593			55,050,000,000	89,172,605,800.00
R159P	On 15/09/2016	Spot Bond	6.40000		92.14304		6.34500	92.19120			0	0.00
R186	On 21/12/2026	Spot Bond	8.10000		122.34807		8.04000	122.82104			25,386,800,000	73,262,360,000.00
R187P	On 21/12/2026	Spot Bond	7.84000		41.08826		7.78000	41.35492			0	0.00
R188P	On 21/12/2027	Spot Bond	7.76000		38.41682		7.70000	38.68867			0	0.00
R197	On 07/12/2023	Spot Bond	1.48000		286.31100		1.47500	292.30681			17,204,809,300	21,171,033,500.00
R202	On 07/12/2033	Spot Bond	1.66500		235.67236		1.66500	238.78119			73,975,272,800	12,857,868,000.00
R2023	On 28/02/2023	Spot Bond	7.93000		100.82723		7.86000	101.20448			74,246,000,000	52,336,182,700.00
R203	On 15/09/2017	Spot Bond	7.10500		104.03135		7.03500	104.16039			18,267,000,000	15,984,103,700.00
R2030	On 31/01/2030	Spot Bond	8.51500		98.29711		8.44500	98.83976			77,100,000,000	68,986,208,400.00
R2032	On 31/03/2032	Spot Bond	8.61000		98.11837		8.54500	98.65740			25,290,500,000	04,676,900,000.00
R2037	On 31/01/2037	Spot Bond	8.71000		100.69530		8.63500	101.38974			61,416,216,000	77,313,700,000.00
R204	On 21/12/2018	Spot Bond	7.37500		105.39302		7.30000	105.60683			93,143,300,000	22,602,999,100.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R2044	On 31/01/2044	Spot Bond	8.77500	102.54589	8.70000	103.30713				0.00	24,157,678,300	64,501,958,300.00
R2048	On 28/02/2048	Spot Bond	8.76500	101.93191	8.69000	102.71709				0.00	02,117,900,000	07,852,816,800.00
R207	On 15/01/2020	Spot Bond	7.61500	101.24774	7.54000	101.51338				0.00	31,502,000,000	20,558,155,500.00
R208	On 31/03/2021	Spot Bond	7.73000	96.51818	7.66000	96.81413				0.00	66,180,710,000	34,099,183,800.00
R209	On 31/03/2036	Spot Bond	8.66000	77.90200	8.59000	78.43728				0.00	06,074,000,000	88,675,964,300.00
R210	On 31/03/2028	Spot Bond	1.59500	177.14911	1.60000	177.00819				0.00	18,872,063,400	67,390,383,600.00
R211	On 31/01/2017	Spot Bond	0.54000	133.02070	0.54000	132.99176				0.00	40,412,373,800	28,195,413,100.00
R212	On 31/01/2022	Spot Bond	1.48000	138.92854	1.48000	138.89471				0.00	25,717,731,100	60,460,549,700.00
R213	On 28/02/2031	Spot Bond	8.55500	88.35336	8.49000	88.83881				0.00	77,052,900,000	90,024,474,500.00
R214	On 28/02/2041	Spot Bond	8.69500	79.12898	8.62500	79.69775				0.00	44,286,440,000	55,808,896,300.00
R228C	On 15/09/2015	Spot Bond	6.47000	98.08743	6.41500	98.08647				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.39000	95.09898	6.33500	95.12336				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.40000	92.14304	6.34500	92.19120				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.54000	99.57181	6.48500	99.55779				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.41000	96.49228	6.35500	96.50480				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.39000	93.51506	6.33500	93.55218				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.45000	90.53730	6.39500	90.59721				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.08000	86.61140	7.01000	86.71606				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.13000	83.54661	7.06000	83.67571				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.38000	80.07622	7.30500	80.23821				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.36000	77.27970	7.28500	77.46411				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.34000	74.59523	7.26500	74.80035				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.33000	71.98620	7.25500	72.21030				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.57500	68.61522	7.50000	68.85299				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
R338C	On 21/12/2020	Spot Bond	7.55500	66.18221	7.48000	66.43561	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	7.65000	63.42011	7.58000	63.66704	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	7.62000	61.19967	7.55000	61.45876	0.00	0	0.00			
R341C	On 21/06/2022	Spot Bond	7.59000	59.07405	7.52000	59.34424	0.00	0	0.00			
R342C	On 21/12/2022	Spot Bond	7.56000	57.03877	7.49000	57.31906	0.00	0	0.00			
R343C	On 21/06/2023	Spot Bond	7.52000	55.13238	7.45000	55.42212	0.00	0	0.00			
R344C	On 21/12/2023	Spot Bond	7.48000	53.31029	7.41000	53.60865	0.00	0	0.00			
R345C	On 21/06/2024	Spot Bond	8.04000	48.93725	7.98000	49.18329	0.00	0	0.00			
R346C	On 21/12/2024	Spot Bond	8.00000	47.21939	7.94000	47.47059	0.00	0	0.00			
R347C	On 21/06/2025	Spot Bond	7.96000	45.57940	7.90000	45.83519	0.00	0	0.00			
R348C	On 21/12/2025	Spot Bond	7.92000	44.01333	7.86000	44.27320	0.00	0	0.00			
R349C	On 21/06/2026	Spot Bond	7.88000	42.51745	7.82000	42.78094	0.00	0	0.00			
R350C	On 21/12/2026	Spot Bond	7.84000	41.08826	7.78000	41.35492	0.00	0	0.00			
R351C	On 21/06/2027	Spot Bond	7.80000	39.72243	7.74000	39.99187	0.00	0	0.00			
R352C	On 21/12/2027	Spot Bond	7.76000	38.41682	7.70000	38.68867	0.00	0	0.00			
RCSB03	On 15/07/2016	Spot Bond	0.00000	102.71288		102.68940	0.00	0	0.00			
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
RCSB05	On 12/04/2018	Spot Bond	0.00000	103.31657		103.29250	0.00	0	0.00			
RCSB06	On 17/01/2017	Spot Bond	0.00000	102.17599		102.15238	0.00	0	0.00			
RCSB07	On 10/12/2017	Spot Bond	0.00000	101.89408		101.86995	0.00	0	0.00			
RCSB1U	On 30/04/2017	Spot Bond	100.00000	28.45057	100.00000	28.38164	0.00	0	0.00			
RCSB2U	On 24/07/2017	Spot Bond	100.00000	14.58875	100.00000	14.55302	0.00	0	0.00			
RCSB3U	On 17/03/2017	Spot Bond	100.00000	33.65457	100.00000	33.57303	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
RCSB4U	On 07/11/2015	Spot Bond	100.00000		85.38291		100.00000	85.18886			0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		33.23345		100.00000	33.15294			0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		19.06217		100.00000	19.01496			0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.68246		100.00000	21.62655			0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.43873		100.00000	8.41508			0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.48593		100.00000	16.44342			0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		13.35661		100.00000	13.32217			0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.53484		100.00000	9.51025			0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		101.65775			101.63625			0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		101.59519			101.57328			0	700,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.01926			99.99979			0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.02028			99.99974			0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00733			100.03504			0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		101.21027			101.24932			0	400,000,000.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		101.21612			101.25598			0	0.00
RDFC23	On 25/11/2015	Spot Bond	100.00000		77.14513		100.00000	100.00000			0	0.00
RDFC24	On 25/05/2016	Spot Bond	100.00000		53.84304		100.00000	100.00000			0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		100.15409			100.13196			0	1,000,000,000.00
REBC01	On 20/11/2015	Spot Bond	0.00000		100.07339			100.11011			0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		17.31017		100.00000	19.14078			0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		11.57043		100.00000	13.42727			0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.24987		100.00000	11.12465			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RES04U	On 02/03/2021	Spot Bond	100.00000		8.37809		100.00000	10.27963			0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.26972			100.24985			4,000,000,000	2,000,000,000.00
RES15	On 12/11/2017	Spot Bond	0.00000		101.06680			101.04604			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.49791			100.47606			4,000,000,000	2,000,000,000.00
RES24	On 09/09/2016	Spot Bond	0.00000		101.73805			101.71725			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.91293			100.89188			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		99.99983			99.98069			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		101.73166			101.71017			0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		101.00854			101.04715			0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.80523			100.78378			0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		87.77025			87.87451			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		83.23218			83.31652			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		91.21701			91.34406			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		90.30478			90.43775			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		101.89020			101.85939			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		84.12577			84.06931			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		97.09905			97.04396			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		105.80434		12.35000	105.76932			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.17747		100.00000	14.14312			0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		102.05918			102.03449			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.83833		100.00000	6.82158			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		37.13318		100.00000	37.04224			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000		54.79795	100.00000	54.66520				0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.01684	100.00000	13.96566				0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		40.12776	100.00000	40.03054				0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.31465		100.40417				0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		78.40314		78.31685				0	0.00
RW21	On 21/04/2021	Spot Bond	9.03000		105.21732	8.96000	105.51594				150,000,000	843,100,000.00
RW23	On 10/12/2023	Spot Bond	9.38000		105.16024	9.31000	105.54200				0	0.00
RW28	On 10/12/2028	Spot Bond	9.81500		107.93186	9.75000	108.39751				100,000,000	50,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.16069		96.15898				0	0.00
SBK12	On 24/11/2016	Spot Bond	7.77000		104.32768	7.71500	104.38440				0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		109.49200	10.00000	109.46300				0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		99.94848		99.97241				0	0.00
SBK14	On 01/12/2017	Spot Bond	9.34500		100.58711	9.28500	100.69425				9,920,000,000	9,920,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.55649		101.53521				0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.76296		102.74104				0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		102.02591		102.00465				0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.17149		100.14685				0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.78260		100.75936				0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		99.87583		99.85076				0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.77955		100.75332				0	0.00
SBK7	On 24/05/2015	Spot Bond	6.88000		99.92466	6.88000	99.94348				0	0.00
SBK9	On 10/04/2018	Spot Bond	8.87500		99.90383	8.80000	100.06561				0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.45500		104.40434	7.42000	104.39435				0	0.00
SBN29	On 15/09/2015	Spot Bond	7.89000		104.27065	7.83500	104.26566				0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond	7.21500		104.47825		7.18000	104.46891			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.50500		101.11586		8.43500	101.23638			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.36000		104.43358		7.32500	104.42385			0	0.00
SBN35	On 15/09/2015	Spot Bond	7.93000		104.25837		7.87500	104.25328			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		101.50302			101.48159			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		101.11413			101.09214			0	0.00
SBS13	On 22/09/2017	Spot Bond	8.15500		103.14487		8.08500	103.26954			0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		101.00977			100.99032			0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		101.38531			101.36218			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		102.59337			102.57228			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.49000		107.47812		9.42000	107.77542			0	0.00
SBS20	On 15/05/2026	Spot Bond	10.00000		100.67552		9.94000	101.04508			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.29826			100.27516			0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.19394			100.22056			0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		101.19036			101.21782			0	0.00
SBS25	On 24/05/2019	Spot Bond	8.95500		99.81442		8.88000	100.03777			300,000,000	680,500,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		24.11134		100.00000	24.05738			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.47000		106.54785		9.40000	106.94214			0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.45988			100.43988			0	0.00
SBS29	On 12/06/2019	Spot Bond	8.98000		103.01463		8.91000	103.22183			0	0.00
SBS3	On 25/05/2026	Spot Bond	10.01000		88.16309		9.95000	88.50277			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		101.01070			100.98984			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS31	On 27/06/2027	Spot Bond	9.75000	104.72529		9.69000	105.11979			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	101.39350			101.37206			0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	101.43167			101.40968			0	0.00
SBS34	On 19/09/2024	Spot Bond	9.90000	103.09101		9.84000	103.42750			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000	100.58937			100.56886			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000	100.60505			100.58399			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.01500	98.70700		8.94000	98.95782			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.20000	96.23815		10.14000	96.55966			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.60500	96.57735		10.54000	97.00639			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.43000	96.32290		9.36000	96.62451			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.57000	108.45782		7.51500	108.49511			0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.09000	274.19077		2.08500	280.17880			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.18500	131.62638		1.18500	131.59541			0	200,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	25.64658		100.00000	25.58445			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	100.87860			100.91819			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	25.09454		100.00000	25.03375			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494			82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.81000	130.29364		1.81000	130.26075			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.96587		6.50000	100.94823			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	102.70432			102.68221			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SHS03	On 29/06/2015	Spot Bond	0.00000		101.27064			101.24896			0	0.00	
SHS04	On 29/06/2017	Spot Bond	0.00000		102.84167			102.82070			0	0.00	
SHS05	On 29/06/2017	Spot Bond	8.60500		103.86416		8.53500	103.97196			0	12,760,000,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000		102.44121			102.41889			0	0.00	
SHS07	On 10/04/2016	Spot Bond	0.00000		101.19003			101.16903			0	0.00	
SHS08	On 21/05/2016	Spot Bond	0.00000		101.32137			101.36403			0	0.00	
SHS11U	On 19/11/2016	Spot Bond	100.00000		33.49117		100.00000	33.41003			0	0.00	
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.49200		10.00000	109.46300			0	0.00	
SHS12	On 12/12/2016	Spot Bond	0.00000		101.63687			101.61523			0	0.00	
SHS14	On 17/06/2017	Spot Bond	0.00000		101.59717			101.57482			0	0.00	
SHS16U	On 29/06/2016	Spot Bond	100.00000		37.90113		100.00000	37.80931			0	0.00	
SHS17U	On 30/09/2016	Spot Bond	100.00000		46.01292		100.00000	45.90145			0	0.00	
SHS18U	On 30/11/2016	Spot Bond	100.00000		32.12533		100.00000	32.04665			0	0.00	
SHS19	On 10/09/2017	Spot Bond	9.44500		103.51397		9.37500	103.70862			0	0.00	
SHS20	On 19/04/2016	Spot Bond	0.00000		100.78879			100.83447			0	0.00	
SHS22	On 23/02/2020	Spot Bond	0.00000		100.01618			100.04082			0	0.00	
SLI2	On 15/08/2016	Spot Bond	7.82000		104.76989		7.76500	104.81171			0.00	3,077,066,700	4,217,066,700.00
SLI3	On 15/08/2023	Spot Bond	8.97500		101.67370		8.90000	101.85437			0	0.00	
SNT01	On 15/09/2017	Spot Bond	8.50500		101.11586		8.43500	101.23638			0	4,020,000,000.00	
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.14552			100.12461			0	0.00	
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.21157			100.19186			0	0.00	
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.55226			100.53184			0	0.00	
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.07941			100.11916			0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SPDA6	On 21/08/2024	Spot Bond			0.00000		100.08152			100.12234			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond			0.00000		100.01493			99.99157			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond			8.20500		105.43237		8.13500	105.48146			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond			0.00000		101.05041			101.03046			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond			0.00000		100.88399			100.86269			0.00	200,000,000	100,000,000.00
SSA06	On 16/04/2020	Spot Bond			9.32000		96.05282		9.25000	96.29120			0.00	0	2,174,900,000.00
SSN001	On 01/03/2017	Spot Bond			0.00000		99.91713			99.89617			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond			0.00000		101.43281			101.40993			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond			0.00000		100.66714			100.64473			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond			9.30000		89.75664		9.23000	90.02321			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond			9.30000		89.75664		9.23000	90.02321			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond			9.03500		96.01110		8.96000	96.25577			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond			0.00000		101.56828			101.54481			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond			7.98500		102.18626		7.91500	102.30990			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond			2.31000		112.75448		2.28000	113.01833			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond			8.68500		101.40007		8.61000	101.59989			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond			8.50000		99.97637		8.50000	100.02286			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond			10.14000		106.96215		10.08000	107.34447			0.00	0	2,500,000,000.00
SSN018	On 02/09/2016	Spot Bond			0.00000		99.90816			99.88949			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond			10.42500		75.44076		10.36000	75.82041			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond			0.00000		100.80526			100.78328			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond			0.00000		100.78617			100.82704			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond			0.00000		101.42914			101.40669			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond			0.00000		100.87811			100.92377			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
SSN029	On 07/12/2023	Spot Bond	0.00000		101.50242			101.55429			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.04239			0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000		101.52396			101.56895			0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000		99.92987			99.96493			0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000		99.73776			99.77273			0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000		99.71932			99.75441			0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000		99.59836			99.63328			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		98.31159			98.34790			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000		99.00142			99.03646			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000		99.54309			99.50795			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000		99.54293			99.50777			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000		99.64808			99.61289			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000		98.56468			98.60012			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000		98.50238			98.53762			0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000		98.51125			98.54670			0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000		98.51548			98.55083			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000		98.49353			98.52898			0	0.00
SY1245	On 17/06/2015	Spot Bond	0.00000		99.54412			99.55485			0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000		98.44036			98.47581			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.42500		103.96247		6.39000	103.95685			0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.75000		103.08415		8.69000	103.46873			0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		100.08100			100.12155			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
T12A11	On 21/02/2048	Spot Bond	0.00000		100.08469			100.12709			0.00	0	0.00
T12A12	On 21/02/2048	Spot Bond	9.26500		97.68710		9.19000	98.49360			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		54.88830		100.00000	54.75533			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.73328			100.71374			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.46528			100.44573			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		99.90755			99.88877			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		101.30686			101.28580			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		101.37272			101.35069			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.09399						0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		101.00597			101.08042			0.00	800,000,000	200,000,000.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.50767			100.54564			0.00	0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		100.49230			100.53052			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.58137			100.56181			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.82000		103.83010		7.76500	103.86913			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.70454			100.74534			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.72329			100.76517			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.79663		7.83000	102.77482			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.69423			100.73443			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.71767			100.75922			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.77289			102.81822			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.69423			100.73443			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.71767			100.75922			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.55850		7.16000	102.53857			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.76354			100.80776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.75980			100.80380			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.84949			100.89870			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.83736			100.88588			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.20199			101.27178			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.16046			101.22781			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.69330			100.73344			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.72329			100.76517			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.04316		8.73000	103.09182			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.43147			100.47188			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.71767			100.75922			0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.84500		101.11844		8.77000	101.36700			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.32425			100.30330			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.79925			100.77796			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.76541			100.80974			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.75512			100.79885			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.83633			100.81405			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.84762			100.89674			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.84390			100.89278			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.90220			100.87818			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		101.13735			101.20337			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		101.14106			101.20728			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		101.24604			101.21288			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.07994			100.11995			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.08258			100.12392			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.21500		102.25121		9.14000	102.48441			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.08100			100.12155			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.08469			100.12709			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.12500		100.22362		9.05000	100.45506			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.08047			100.12075			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.08469			100.12709			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.23500		99.05901		9.16000	99.35830			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.08943			100.13422			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.08943			100.13422			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.08943			100.13422			0.00	0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		100.08943			100.13422			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.09785			100.14684			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.09785			100.14684			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.09785			100.14684			0.00	0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		100.09774			100.14669			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.13169			100.19766			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.13169			100.19766			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		100.31764			100.38342			0.00	0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000		100.13107			100.19673			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.80028			100.77896			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.37030		101.06155	6.35455			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	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
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.99855			100.97859			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.78483			100.76392			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		101.17513			101.15489			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.78483			100.76392			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.79513			100.77395			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.80028			100.77896			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.77864			100.75790			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.79513			100.77395			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.85177			100.82909			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.85177			100.82909			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.85177			100.82909			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.93408			100.90922			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.95465			100.92924			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.92894			100.90421			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		101.33920			101.30357			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		101.36477			101.32845			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		101.35454			101.31850			0	0.00
TL20	On 22/02/2020	Spot Bond	9.56500		88.37909		9.49000	88.60936			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		109.49200		10.00000	109.46300			0	0.00
TN17	On 14/11/2017	Spot Bond	8.15500		102.74403		8.08500	102.87774			1,000,540,800	6,450,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond		9.46000	106.28607		9.39000	106.55467			40,000,000	9,850,900,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.60534		100.00000	1.60141			0	0.00
TN23	On 06/11/2023	Spot Bond		9.64000	107.22961		9.57000	107.61881			0	9,370,000,000.00
TN25	On 19/08/2025	Spot Bond		9.84000	100.38166		9.79000	100.66914			3,800,000,000	15,950,000,000.00
TN27	On 14/11/2027	Spot Bond		9.90000	93.25978		9.84000	93.63962			3,000,000,000	10,229,500,000.00
TN30	On 09/10/2030	Spot Bond		10.28500	103.02280		10.19500	103.69461			81,100,000,000	32,420,000,000.00
TN40	On 09/10/2040	Spot Bond		10.61500	102.59160		10.53500	103.27318			32,000,000,000	17,000,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	101.57066			101.55070			0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	99.98068			99.87686			0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.27044			100.24947			0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.27714			100.25566			0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.27776			100.25623			0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.31051			100.28644			0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.37843			100.34911			0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.27749			100.25599			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.49200		10.00000	109.46300			0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	101.03069			101.01030			0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	101.05149			101.03069			0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.91755			100.89823			0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.97690			100.95632			0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.91972		10.00000	99.89298			0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.92172		9.75000	99.89564			0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.92284		100.00000	9.89725			0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	101.37496			101.41504			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TRAA2	On 14/06/2024	Spot Bond	0.00000		101.45738			101.49988			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		8.90418		100.00000	8.86812			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		9.48737		100.00000	9.44896			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		101.50307			101.54692			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		9.83728		100.00000	9.79746			0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		101.51220			101.55632			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		10.12888		100.00000	10.08787			0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		101.76677			101.81840			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		13.68637		100.00000	13.63095			0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		102.32294			102.39112			0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		17.59377		100.00000	17.52253			0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		12.20011		100.00000	12.17057			0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		99.94622			99.98207			0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		99.69374			99.72977			0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		99.16215			99.19938			400,000,000	100,000,000.00
TSP171	On 23/07/2015	Spot Bond	0.00000		98.92117			98.95774			800,000,000	200,000,000.00
TSP172	On 06/08/2015	Spot Bond	0.00000		98.65264			98.68955			400,000,000	100,000,000.00
TSP173	On 20/08/2015	Spot Bond	0.00000		98.37497			98.41233			0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		98.10746			98.14494			400,000,000	100,000,000.00
TSP175	On 17/09/2015	Spot Bond	0.00000		102.66366			102.74086			0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		101.48785			101.56415			0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		97.05179			97.08935			0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		96.57311			96.61016			21,500,000,000	21,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSP180	On 10/12/2015	Spot Bond	0.00000	96.24512			96.28286			0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	95.56643			95.60322			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	95.34660			95.38310			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	94.99144			95.02868			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	94.66569			94.70339			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000	94.28824			94.32670			0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000	99.48843			99.52143			400,000,000	100,000,000.00
TSP188	On 31/03/2016	Spot Bond	0.00000	94.01907			94.05753			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000	96.89682			96.93311			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000	93.26976			93.30790			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.17516	100.00000	13.64095				0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	102.08658			102.12384			0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.86986				0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000	101.57918			101.61507			0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000	101.12330			101.15896			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000	101.16432			101.20187			0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000	100.74887			100.78453			0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000	100.71321			100.74887			0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000	100.67755			100.71321			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000	100.64234			100.67951			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000	100.62405			100.65972			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000	100.57135			100.60706			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000	100.25751			100.29440			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC099	On 18/08/2015	Spot Bond	0.00000		100.12610			100.16212			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000		100.00000		100.00000	80.93126			24,600,000,000	24,600,000,000.00
TWC102	On 24/08/2015	Spot Bond	100.00000		80.57395		100.00000	80.39648			0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		101.74795			101.78767			0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		100.79430			100.83402			0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		101.60329			101.63973			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		100.72964			100.76613			0	0.00
UG21	On 02/03/2021	Spot Bond	9.13000		109.41673		9.06000	109.71292			368,000,000	184,000,000.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		8.67984		100.00000	8.66246			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		8.92364		100.00000	8.88541			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.47905		100.00000	8.46208			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		8.82185		100.00000	8.78404			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		102.33012			102.36928			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.27732			100.31693			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		78.66379		100.00000	78.49462			0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		101.16917			101.20880			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		101.17264			101.21301			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.42241			100.40101			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.42302			100.40159			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		101.20640			101.18582			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		101.23858			101.21745			0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		100.41601			100.39493			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
VKE07	On 08/06/2020	Spot Bond	0.00000	100.36035			100.40299			0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	8.14833		100.00000	8.13202			0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000	8.54511		100.00000	8.50850			0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	7.94754		100.00000	7.93163			0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000	8.44332		100.00000	8.40714			0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00030		100.00000	0.00030			0	0.00
WS04	On 30/05/2016	Spot Bond	6.96000	105.22389		6.90500	105.25880			0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.08000	242.57364		1.08000	242.51727			0	0.00
WSP1	On 28/05/2015	Spot Bond	6.28500	100.00000		6.25000	99.98288			0	0.00
WSP2	On 28/05/2017	Spot Bond	7.60500	102.54368		7.53500	102.65255			0	5,070,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.93000	103.60723		7.85500	103.84396			0	0.00
WSP4	On 28/05/2020	Spot Bond	8.24000	103.06381		8.16500	103.34958			0	0.00
WSP5	On 28/05/2021	Spot Bond	8.33000	103.11411		8.26000	103.42330			241,000,000	2,941,000,000.00
Z014	On 30/06/2015	Spot Bond	5.91500	99.46806		5.88000	99.45526			0	0.00
Z020	On 19/10/2015	Spot Bond	5.84500	97.74600		5.81000	97.74399			0	0.00
Z071	On 01/07/2015	Spot Bond	5.91500	99.45203		5.88000	99.43933			0	0.00
Z083	On 30/09/2019	Spot Bond	7.32000	73.19896		7.24500	73.41500			0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	71.56863		100.00000	71.42857			0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	40.19064		100.00000	40.11439			0	0.00

**Total for j-Bonds :** 0.00 6,962,942,190 52,326,672,695.00

**Grand Total:** 0.00 6,962,995,577 52,330,881,100.00