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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 29/07/2015

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 29/07/2015	Any day expiry		12.53170	12.53170		12.59800	12.59800		17.19	4,850	0.00
\$ / R	On 12/08/2015	Any day expiry		12.54060	12.54060		12.62480	12.62480		13.88	0	750.00
\$ / R	On 13/08/2015	Any day expiry		12.54280	12.54280		12.62700	12.62700		13.84	0	2,491.00
\$ / R	On 25/08/2015	Any day expiry		12.56920	12.56920		12.65390	12.65390		13.16	0	98.00
\$ / R	On 26/08/2015	Any day expiry		12.57140	12.57140		12.65610	12.65610		13.16	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	49.20260	0.04920	69.38590	0.06939	49.203	15.64	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	587.80260	0.58780	523.28590	0.52329	587.803	15.64	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry		12.57360	12.57360		12.65830	12.65830		13.16	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.13810	0.00014	0.13420	0.00013	0.138	17.26	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	0.62130	0.00062	0.58170	0.00058	0.621	15.96	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.62	Call	168.36940	0.16837	218.00550	0.21801	168.369	13.46	0	12,000.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	72.65020	0.07265	99.69630	0.09970	72.650	14.99	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.25720	0.00026	0.35870	0.00036	0.257	30.43	0	300.00
\$ / R	On 31/08/2015	Any day expiry		12.58240	12.58240		12.66730	12.66730		13.25	0	600.00
\$ / R	On 10/09/2015	Any day expiry		12.60430	12.60430		12.68950	12.68950		13.47	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		12.61310	12.61310		12.69840	12.69840		13.44	24,916	512,055.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.37000	0.00037	0.39350	0.00039	0.370	17.02	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,013.51030	2.01351	2,098.83080	2.09883	2,013.510	16.85	0	13,700.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	9.64630	0.00965	13.23000	0.01323	9.646	20.67	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.64390	12.64390	12.72950	12.72950		13.65	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	1.60160	0.00160	1.67840	0.00168	1.602	15.57	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	3.66410	0.00366	3.72180	0.00372	3.664	14.18	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	6.75400	0.00675	6.68620	0.00669	6.754	13.18	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	107.07280	0.10707	133.58640	0.13359	107.073	15.61	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	38.85410	0.03885	50.32410	0.05032	38.854	18.21	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	3.77040	0.00377	5.61240	0.00561	3.770	28.22	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.64830	12.64830	12.73390	12.73390		13.70	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.71080	12.71080	12.79720	12.79720		13.85	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	4.88670	0.00489	4.38120	0.00438	4.887	15.13	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	10.23490	0.01023	9.22880	0.00923	10.235	14.10	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	133.56120	0.13356	156.54470	0.15654	133.561	16.51	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	14.95460	0.01495	18.67160	0.01867	14.955	28.17	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.77470	12.77470	12.86140	12.86140		14.05	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	9.21960	0.00922	8.56420	0.00856	9.220	14.93	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	17.93160	0.01793	16.57510	0.01658	17.932	14.09	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	150.30850	0.15031	171.30530	0.17131	150.309	17.18	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	21.32930	0.02133	24.97420	0.02497	21.329	27.65	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.80440	12.80440	12.89130	12.89130		14.16	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.81120	12.81120	12.89820	12.89820		14.18	0.00	16,794	173,174.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,876.89500	1.87690	1,962.67830	1.96268	1,876.895	14.51	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	15.69500	0.01569	14.47830	0.01448	15.695	14.51	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,828.37720	1.82838	1,914.07430	1.91407	1,828.377	14.40	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,635.74530	1.63575	1,721.02550	1.72103	1,635.745	13.96	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,446.04760	1.44605	1,530.75480	1.53075	1,446.048	13.52	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	51.50190	0.05150	46.04510	0.04605	51.502	13.25	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	52.61240	0.05261	47.06550	0.04707	52.612	13.24	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	70.29500	0.07029	63.37150	0.06337	70.295	13.18	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	77.66210	0.07766	70.18720	0.07019	77.662	13.15	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	94.22970	0.09423	85.55290	0.08555	94.230	13.11	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	113.45350	0.11345	103.42810	0.10343	113.454	13.06	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	846.77260	0.84677	922.24840	0.92225	846.773	13.01	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	809.00140	0.80900	883.65870	0.88366	809.001	12.99	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	802.10270	0.80210	876.03020	0.87603	802.103	13.01	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	157.23080	0.15723	142.67100	0.14267	157.231	13.04	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	774.92100	0.77492	845.83480	0.84583	774.921	13.08	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	308.91930	0.30892	280.28560	0.28029	308.919	13.74	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	554.91250	0.55491	612.99670	0.61300	554.913	13.76	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	549.74580	0.54975	607.54790	0.60755	549.746	13.77	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	539.53240	0.53953	596.76710	0.59677	539.532	13.81	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	407.45820	0.40746	453.63990	0.45364	407.458	14.45	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	372.38520	0.37239	415.53420	0.41553	372.385	14.72	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	340.50590	0.34051	380.75120	0.38075	340.506	14.99	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	311.56280	0.31156	349.05130	0.34905	311.563	15.26	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	290.36320	0.29036	325.75150	0.32575	290.363	15.47	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	261.53550	0.26154	293.95610	0.29396	261.535	15.79	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	252.66100	0.25266	284.14370	0.28414	252.661	15.90	0.00	0	39,222.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	240.16080	0.24016	270.11390	0.27011	240.161	16.07	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	210.35300	0.21035	236.75580	0.23676	210.353	16.52	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	122.23960	0.12224	137.82550	0.13783	122.240	18.50	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	89.07760	0.08908	100.14180	0.10014	89.078	19.80	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	82.14470	0.08214	92.23910	0.09224	82.145	20.15	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	80.65660	0.08066	90.53920	0.09054	80.657	20.24	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	62.03130	0.06203	64.95570	0.06496	62.031	23.32	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.83410	12.83410	12.92120	12.92120		14.26	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	13.09970	0.01310	12.20310	0.01220	13.100	14.67	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	24.72350	0.02472	23.01050	0.02301	24.723	13.98	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	160.08770	0.16009	179.37010	0.17937	160.088	17.79	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	26.29280	0.02629	29.19540	0.02920	26.293	27.18	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			12.88670	12.88670	12.97400	12.97400		14.37	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			12.91870	12.91870	13.00610	13.00610		14.34	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	99.88860	0.09989	91.90430	0.09190	99.889	13.14	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	503.88110	0.50388	550.79460	0.55079	503.881	14.52	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	454.73680	0.45474	497.54270	0.49754	454.737	14.87	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	184.69070	0.18469	203.59640	0.20360	184.691	18.37	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.95570	12.95570	13.04310	13.04310		14.48	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	77.26910	0.07727	74.14690	0.07415	77.269	13.27	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	132.97680	0.13298	145.57560	0.14558	132.977	20.47	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.98590	12.98590	13.07320	13.07320		14.59	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	110.87190	0.11087	102.96100	0.10296	110.872	13.12	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	193.86420	0.19386	211.63830	0.21164	193.864	19.05	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.02070	13.02070	13.10790	13.10790		14.59	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.02760	13.02760	13.11480	13.11480		14.69	0.00	2,099	11,756.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	43.68080	0.04368	42.17860	0.04218	43.681	14.26	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	83.30530	0.08331	79.58970	0.07959	83.305	13.40	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	88.68650	0.08869	0.00000	0.00000	88.686	13.31	0.00	30,000	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	115.94720	0.11595	107.90760	0.10791	115.947	13.06	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	121.73520	0.12174	113.24960	0.11325	121.735	13.07	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	138.20740	0.13821	128.51570	0.12852	138.207	13.09	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	147.02280	0.14702	136.69150	0.13669	147.023	13.10	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	158.60080	0.15860	0.00000	0.00000	158.601	13.12	0.00	60,000	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	186.32890	0.18633	173.20120	0.17320	186.329	13.15	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	819.41920	0.81942	0.00000	0.00000	819.419	13.56	0.00	12,000	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	438.16050	0.43816	0.00000	0.00000	438.161	15.90	0.00	24,000	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	351.21370	0.35121	380.67720	0.38068	351.214	16.85	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	289.02220	0.28902	313.35780	0.31336	289.022	17.75	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	250.58600	0.25059	271.99740	0.27200	250.586	18.39	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	155.02280	0.15502	165.45530	0.16546	155.023	21.20	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	148.62390	0.14862	157.67260	0.15767	148.624	24.28	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	20.11910	0.02012	23.82710	0.02383	20.119	26.13	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.06240	13.06240	13.14950	13.14950		14.66	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	120.29960	0.12030	113.48810	0.11349	120.300	13.04	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	205.37590	0.20538	221.96320	0.22196	205.376	19.77	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.12740	13.12740	13.21420	13.21420		14.84	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	128.47930	0.12848	122.90200	0.12290	128.479	13.03	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	211.69030	0.21169	227.40040	0.22740	211.690	20.48	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.20030	13.20030	13.28790	13.28790		15.04	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	141.69790	0.14170	134.61200	0.13461	141.698	13.20	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	237.40220	0.23740	246.96760	0.24697	237.402	21.83	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.22390	13.22390	13.31170	13.31170		15.04	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	240.11560	0.24012	224.20900	0.22421	240.116	13.28	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	291.67460	0.29167	310.91290	0.31091	291.675	19.89	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.23100	13.23100	13.31890	13.31890		15.16	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.24040	13.24040	13.32840	13.32840		15.16	0.00	1,000	14,671.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	230.06520	0.23007	214.08420	0.21408	230.065	13.25	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	364.00500	0.36401	387.44530	0.38745	364.005	18.81	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.27580	13.27580	13.36420	13.36420		15.17	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	152.72670	0.15273	145.78410	0.14578	152.727	13.30	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	275.12540	0.27513	277.87600	0.27788	275.125	23.40	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.34420	13.34420	13.43330	13.43330		15.40	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	161.88710	0.16189	154.03070	0.15403	161.887	13.38	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	308.82890	0.30883	314.36830	0.31437	308.829	24.89	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.40810	13.40810	13.49720	13.49720		15.59	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	173.44340	0.17344	165.14250	0.16514	173.443	13.50	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	301.96140	0.30196	329.02650	0.32903	301.961	25.33	0.00	0	250.00
\$ / R	On 15/09/2016	Any day expiry			13.08560	13.08560	13.08560	13.08560		16.05	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.45900	13.45900	13.54790	13.54790		15.73	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.47800	13.47800	13.56690	13.56690		15.76	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	183.55650	0.18356	175.05930	0.17506	183.557	13.57	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	286.26610	0.28627	305.20130	0.30520	286.266	25.24	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.53730	13.53730	13.62600	13.62600		15.98	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	192.28540	0.19229	184.03850	0.18404	192.285	13.64	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	267.78100	0.26778	287.67980	0.28768	267.781	25.13	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.60720	13.60720	13.69560	13.69560		16.10	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	199.23800	0.19924	190.98530	0.19099	199.238	13.65	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	249.89220	0.24989	262.45560	0.26246	249.892	25.07	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.64100	13.64100	13.72940	13.72940		16.19	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.65160	13.65160	13.74000	13.74000		16.19	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	199.26160	0.19926	191.45810	0.19146	199.262	13.54	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	223.26160	0.22326	237.03690	0.23704	223.262	24.56	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.61310	12.61310	12.69840	12.69840		13.44	0.00	265	988.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.81120	12.81120	12.89820	12.89820		14.18	0.00	123	174.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.02760	13.02760	13.11480	13.11480		14.69	0.00	23	79.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.24040	13.24040	13.32840	13.32840		15.16	0.00	7	7.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.75710	19.75710	19.78770	19.78770		11.24	0.00	10	28,075.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	11.56970	0.01157	12.36920	0.01237	11.570	13.95	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	13.39800	0.01340	14.13960	0.01414	13.398	13.19	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	19.02410	0.01902	19.49470	0.01949	19.024	11.55	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	102.99020	0.10299	123.23820	0.12324	102.990	12.44	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.05530	20.05530	20.08660	20.08660		12.09	0.00	0	4,958.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	36.81030	0.03681	36.48350	0.03648	36.810	12.24	0.00	0	830.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	948.07040		0.94807		971.33240	0.97133	948.070	11.71	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	484.56120		0.48456		503.77190	0.50377	484.561	12.50	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	354.78880		0.35479		372.17100	0.37217	354.789	13.14	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.38550		20.38550	20.41490	20.41490			12.68	0.00	0	405.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.71110		20.71110	20.73980	20.73980			13.06	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10193		0.10193	0.10275	0.10275			13.14	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10384		0.10384	0.10452	0.10452			13.17	0.00	0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10569		0.10569	0.10653	0.10653			13.38	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.92750		13.92750	14.02240	14.02240			12.46	0.00	17	34,326.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	1.43770		0.00144	1.38100	0.00138		1.438	14.34	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	5.69830		0.00570	5.00180	0.00500		5.698	13.04	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	11.36610		0.01137	9.79840	0.00980		11.366	12.63	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	12.15610		0.01216	10.46220	0.01046		12.156	12.59	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	15.84880		0.01585	13.55750	0.01356		15.849	12.43	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	106.23030		0.10623	137.32740	0.13733		106.230	13.59	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	69.21890		0.06922	91.30580	0.09131		69.219	14.17	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	39.81310		0.03981	53.18930	0.05319		39.813	15.10	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			13.94590		13.94590	14.04090	14.04090			12.52	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	56.33700		0.05634	73.04060	0.07304		56.337	14.84	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	960.43700		0.96044	882.14060	0.88214		960.437	14.84	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.03950		14.03950	14.13550	14.13550			12.76	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	121.09850		0.12110	143.64500	0.14364		121.099	14.85	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	1,001.59850		1.00160	928.14500	0.92814		1,001.599	14.85	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.16710		14.16710	14.26370	14.26370			13.04	0.00	0	36,796.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	72.99800		0.07300	64.37860	0.06438		72.998	12.46	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	313.23430		0.31323	279.14790	0.27915		313.234	12.74	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	66.44190		0.06644	74.78180	0.07478		66.442	18.29	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.29410		14.29410	14.39110	14.39110			13.22	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	348.14940		0.34815	382.27600	0.38228		348.149	14.33	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	330.63660		0.33064	363.21220	0.36321		330.637	14.47	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.43610		14.43610	14.53270	14.53270			13.54	0.00	0	3,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	104.15200		0.10415	94.64800	0.09465		104.152	12.31	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	130.88300		0.13088	117.20360	0.11720		130.883	12.32	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	314.04510		0.31405	282.41760	0.28242		314.045	12.51	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	395.87670		0.39588	358.89460	0.35889		395.877	12.82	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	461.66220		0.46166	497.32380	0.49732		461.662	14.42	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	421.61230		0.42161	454.26710	0.45427		421.612	14.72	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	229.26750		0.22927	246.38550	0.24639		229.268	16.90	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	212.44780		0.21245	228.17760	0.22818		212.448	17.18	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.70790		14.70790	14.80560	14.80560			13.94	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	477.91060		0.47791	437.00210	0.43700		477.911	13.03	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	435.59550		0.43560	460.89380	0.46089		435.596	16.27	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.98660		14.98660	15.08430	15.08430			14.61	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AL37	On 06/08/2015	Index Future	458.96800		458.96800		459.05500	459.05500			3	26.00
AL37	On 05/11/2015	Index Future	466.44400		466.44400		466.53400	466.53400			3	3.00
AL37	On 04/02/2016	Index Future	474.47900		474.47900		475.00000	475.00000			0	0.00
AL7T	On 06/08/2015	Index Future	542.78300		542.78300		542.75600	542.75600			1	0.00
AL7T	On 05/11/2015	Index Future	551.62500		551.62500		551.59900	551.59900			1	1.00
AL7T	On 04/02/2016	Index Future	561.12700		561.12700		561.00000	561.00000			0	0.00
ALBI	On 06/08/2015	Index Future	496.25100		496.25100		496.16200	496.16200			51	375.00
ALBI	On 05/11/2015	Index Future	504.33500		504.33500		504.24600	504.24600			51	233.00
ALBI	On 04/02/2016	Index Future	513.02300		513.02300		512.93400	512.93400			0	0.00
ALBI	On 05/05/2016	Index Future	522.23400		522.23400		522.15000	522.15000			0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.20800	9.20800		9.24950	9.24950			11.41	0	2,544.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.31070	9.31070		9.35230	9.35230			11.96	0	8,628.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.42760	9.42760		9.46870	9.46870			12.50	1,000	1,875.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.54590	9.54590		9.58550	9.58550			12.88	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.77510	9.77510		9.77720	9.77720			11.45	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	9.92390	9.92390		9.92630	9.92630			11.68	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	188.09180	188.09180		212.71970	212.71970				0	24,000.00
CF CANDO CAGI	On 06/08/2015	Can-Do Future	56.93150	56.93150		35.69420	35.69420				0	10,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.11160	13.11160		13.16790	13.16790			12.31	0	1,582.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.36170	13.36170		13.41980	13.41980			13.28	0	7,229.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.02170	2.02170		2.03580	2.03580			12.23	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.03980	2.03980		2.05390	2.05390			12.98	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.86860	1.86860		1.88280	1.88280			14.42	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.90310	1.90310		1.91750	1.91750			12.80	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000				0	0.00
EL28	On 06/08/2015	Bond Future	126.77272	126.77272		126.14258	126.14258				0	0.00
EL28	On 05/11/2015	Bond Future	127.27825	127.27825		126.63932	126.63932				0	0.00
EL28	On 04/02/2016	Bond Future	129.48148	129.48148		128.84000	128.84000				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	9.67893	84.60283		9.68692	84.54484		0.00		0	6,396.00
ES33	On 05/11/2015	Bond Future	9.76391	82.17871		9.77201	82.12080		0.00		0	0.00
ES33	On 04/02/2016	Bond Future	9.84374	83.59495		9.85198	83.53688		0.00		0	0.00
ES33	On 05/05/2016	Bond Future	9.91560	81.30609		9.92000	9.92000		0.00		0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000		0.00		0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000		0.00		0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000		0.00		0	0.00
GOVI	On 06/08/2015	GOVI	492.39300	492.39300		492.32500	492.32500		0.00		50	425.00
GOVI	On 05/11/2015	GOVI	500.41400	500.41400		500.34600	500.34600		0.00		50	78.00
GOVI	On 04/02/2016	GOVI	509.03400	509.03400		508.96700	508.96700		0.00		0	0.00
GOVI	On 05/05/2016	GOVI	518.17300	518.17300		518.12000	518.12000		0.00		0	0.00
I2025	On 06/08/2015	Bond Future	123.13642	123.13642		122.75698	122.75698		0.00		0	38.00
I2025	On 05/11/2015	Bond Future	125.13093	125.13093		124.74686	124.74686		0.00		0	0.00
I2025	On 04/02/2016	Bond Future	127.25758	127.25758		126.87000	126.87000		0.00		0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000		0.00		0	0.00
I2038	On 06/08/2015	Bond Future	126.41333	126.41333		126.51514	126.51514		0.00		0	4,218.00
I2038	On 05/11/2015	Bond Future	128.46098	128.46098		128.56572	128.56572		0.00		0	745.00
I2038	On 04/02/2016	Bond Future	130.64035	130.64035		130.75000	130.75000		0.00		0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000		0.00		0	0.00
I2046	On 06/08/2015	Bond Future	124.93982	124.93982		124.65596	124.65596		0.00		0	5,722.00
I2046	On 05/11/2015	Bond Future	125.55707	125.55707		125.27025	125.27025		0.00		0	0.00
I2046	On 04/02/2016	Bond Future	127.73043	127.73043		127.44000	127.44000		0.00		0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000		0.00		0	0.00
I2050	On 06/08/2015	Bond Future	135.09721	135.09721		134.75752	134.75752		0.00		0	3,821.00
I2050	On 05/11/2015	Bond Future	137.28568	137.28568		136.94203	136.94203		0.00		0	0.00
I2050	On 04/02/2016	Bond Future	138.14454	138.14454		138.00000	138.00000		0.00		0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000		0.00		0	0.00
IGOV	On 06/08/2015	Index Future	231.27300	231.27300		230.30800	230.30800		0.00		533	533.00
IGOV	On 05/11/2015	Index Future	235.06000	235.06000		234.08000	234.08000		0.00		533	606.00
IGOV	On 04/02/2016	Index Future	239.12800	239.12800		238.13200	238.13200		0.00		0	0.00
IGOV	On 05/05/2016	Index Future	243.43900	243.43900		242.43000	242.43000		0.00		0	0.00
ILBI	On 06/08/2015	Index Future	626.99600	626.99600		624.50200	624.50200		0.00		0	159.00
ILBI	On 05/11/2015	Index Future	637.35800	637.35800		634.82600	634.82600		0.00		0	0.00
ILBI	On 04/02/2016	Index Future	648.32000	648.32000		645.75000	645.75000		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
JIBAR FUTURE	On 19/08/2015			Jibar Tradeable Future	6.34000	93.66000		6.34000	93.66000			0	0.00
JIBAR FUTURE	On 16/09/2015			Jibar Tradeable Future	6.37000	93.63000		6.37000	93.63000			0	0.00
JIBAR FUTURE	On 21/10/2015			Jibar Tradeable Future	6.48000	93.52000		6.48000	93.52000			0	0.00
JIBAR FUTURE	On 18/11/2015			Jibar Tradeable Future	6.51000	93.49000		6.51000	93.49000			0	0.00
JIBAR FUTURE	On 15/12/2015			Jibar Tradeable Future	6.63000	93.37000		6.63000	93.37000			0	0.00
JIBAR FUTURE	On 17/02/2016			Jibar Tradeable Future	6.78000	93.22000		6.78000	93.22000			0	2,000.00
JIBAR FUTURE	On 16/03/2016			Jibar Tradeable Future	6.89000	93.11000		6.89000	93.11000			0	0.00
JIBAR FUTURE	On 15/06/2016			Jibar Tradeable Future	7.09000	92.91000		7.09000	92.91000			0	0.00
JIBAR FUTURE	On 21/09/2016			Jibar Tradeable Future	7.29000	92.71000		7.29000	92.71000			0	0.00
JIBAR FUTURE	On 21/12/2016			Jibar Tradeable Future	7.41000	92.59000		7.41000	92.59000			0	0.00
JIBAR FUTURE	On 15/03/2017			Jibar Tradeable Future	7.52000	92.48000		7.52000	92.48000			0	0.00
JIBAR FUTURE	On 21/06/2017			Jibar Tradeable Future	7.65000	92.35000		7.65000	92.35000			0	0.00
KES / R	On 14/09/2015			Foreign Exchange Future	0.12290	0.12290		0.12300	0.12300			0	13.00
KES / R	On 11/12/2015			Foreign Exchange Future	0.12250	0.12250		0.12210	0.12210			0	1,960.00
KES / R	On 14/03/2016			Foreign Exchange Future	0.12160	0.12160		0.12190	0.12190			0	0.00
NGN / R	On 14/09/2015			Foreign Exchange Future	0.06190	0.06190		0.06220	0.06220			0	17,500.00
NGN / R	On 11/12/2015			Foreign Exchange Future	0.05870	0.05870		0.05870	0.05870			0	76,700.00
NGN / R	On 14/03/2016			Foreign Exchange Future	0.05610	0.05610		0.05620	0.05620			0	0.00
NZ\$ / R	On 11/08/2015			Any day expiry	8.37080	8.37080		8.41580	8.41580		11.46	0	0.00
NZ\$ / R	On 11/08/2015	8.40	Put	Any day expiry	89.65040	0.08965		68.44750	0.06845	89.650	11.74	0	8,000.00
NZ\$ / R	On 14/09/2015			Foreign Exchange Future	8.39510	8.39510		8.44040	8.44040		9.37	0	0.00
NZ\$ / R	On 11/12/2015			Foreign Exchange Future	8.47150	8.47150		8.51810	8.51810		10.84	0	0.00
NZ\$ / R	On 14/03/2016			Foreign Exchange Future	8.56090	8.56090		8.60680	8.60680		11.97	0	0.00
QUANTO € / \$	On 14/09/2015			Foreign Exchange Future	1.10420	1.10420		1.10430	1.10430			0	700.00
QUANTO € / \$	On 11/12/2015			Foreign Exchange Future	1.10580	1.10580		1.10590	1.10590			0	0.00
QUANTO € / \$	On 14/03/2016			Foreign Exchange Future	1.10810	1.10810		1.10810	1.10810			0	0.00
R186	On 06/08/2015			Bond Future	8.18623	118.37194		8.18831	118.35503		9.45	2,048	34,195.00
R186	On 06/08/2015	7.65	Call	Bond Future	1.50000	0.00150		2.57000	0.00257	1.500	9.14	0	75.00
R186	On 06/08/2015	7.85	Call	Bond Future	30.28000	0.03028		39.58000	0.03958	30.280	9.24	0	20.00
R186	On 06/08/2015	8.05	Call	Bond Future	244.15000	0.24415		271.79000	0.27179	244.150	9.35	0	75.00
R186	On 06/08/2015	8.35	Call	Bond Future	1,521.82000	1.52182		1,538.46000	1.53846	1,521.820	9.51	0	20.00
R186	On 06/08/2015	8.45	Put	Bond Future	80.10000	0.08010		100.78000	0.10078	80.100	9.58	0	4,229.00
R186	On 06/08/2015	8.46	Put	Bond Future	72.47000	0.07247		91.96000	0.09196	72.470	9.58	0	75.00
R186	On 06/08/2015	8.50	Put	Bond Future	47.85000	0.04785		62.95000	0.06295	47.850	9.61	0	5,229.00
R186	On 06/08/2015	8.55	Put	Bond Future	27.48000	0.02748		37.98000	0.03798	27.480	9.64	0	7,229.00
R186	On 06/08/2015	8.68	Put	Bond Future	5.41000	0.00541		8.70000	0.00870	5.410	9.72	0	20.00
R186	On 06/08/2015	8.90	Put	Bond Future	0.19000	0.00019		0.43000	0.00043	0.190	9.86	0	5,350.00
R186	On 05/11/2015			Bond Future	8.24269	120.27950		8.24467	120.26372		9.34	1,244	5,649.00
R186	On 05/11/2015	7.73	Call	Bond Future	794.69000	0.79469		799.82000	0.79982	794.690	9.08	0	169.00
R186	On 05/11/2015	7.75	Call	Bond Future	835.42000	0.83542		840.59000	0.84059	835.420	9.09	0	1,200.00
R186	On 05/11/2015	7.86	Call	Bond Future	1,085.65000	1.08565		1,090.94000	1.09094	1,085.650	9.14	0	674.00
R186	On 05/11/2015	8.22	Put	Bond Future	2,423.23000	2.42323		2,442.90000	2.44290	2,423.230	9.32	0	1,090.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R186	On 05/11/2015	Bond Future	8.25	Put	2,304.32000		2.30432	2,323.76000	2.32376	2,304.320		9.34	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,786.48000		2.78648	2,789.19000	2.78919	2,786.480		9.38	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	1,935.83000		1.93583	1,954.32000	1.95432	1,935.830		9.38	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,612.35000		1.61235	1,629.71000	1.62971	1,612.350		9.43	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,466.73000		1.46673	1,483.47000	1.48347	1,466.730		9.45	0.00	0	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,331.83000		1.33183	1,347.93000	1.34793	1,331.830		9.47	0.00	0	4,667.00
R186	On 05/11/2015	Bond Future	8.85	Put	713.56000		0.71356	725.48000	0.72548	713.560		9.61	0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	507.18000		0.50718	517.01000	0.51701	507.180		9.68	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.28849		117.05282	8.29038	117.03807			9.14	0.00	1,500	6,262.00
R186	On 05/05/2016	Bond Future			8.32551		119.15645	8.32698	119.14519			9.14	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.36557		116.01487	8.37000	8.37000				0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 06/08/2015	Bond Future			293.70855		293.70855	292.87729	292.87729				0.00	0	929.00
R197	On 05/11/2015	Bond Future			298.46588		298.46588	297.62454	297.62454				0.00	0	0.00
R197	On 04/02/2016	Bond Future			297.33349		297.33349	296.50000	296.50000				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			237.58745		237.58745	235.23126	235.23126				0.00	0	50,734.00
R202	On 05/11/2015	Bond Future			241.43571		241.43571	239.04409	239.04409				0.00	0	1,640.00
R202	On 04/02/2016	Bond Future			242.26904		242.26904	240.00000	240.00000				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
R203	On 06/08/2015	Bond Future			8.06216		101.72742	8.06454	101.71430			7.25	0.00	4,100	19,748.00
R203	On 06/08/2015	Bond Future	9.07	Put	0.00000		0.00000	0.00000	0.00000	0.000		7.64	0.00	0	911.00
R203	On 05/11/2015	Bond Future			8.12937		99.44260	8.13163	99.43049			7.47	0.00	2,000	1,295.00
R203	On 04/02/2016	Bond Future			8.18665		101.15606	8.18881	101.14483			7.17	0.00	1,050	1,050.00
R203	On 05/05/2016	Bond Future			8.22642		99.04411	8.23000	8.23000				0.00	590	0.00
R203	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			7.18483		105.38739	7.17792	105.40078			2.37	0.00	1,904	17,733.00
R203	On 06/08/2015	Bond Future	7.84	Put	0.05000		0.00005	0.09000	0.00009	0.050		2.46	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.26947		102.91945	7.26084	102.93429			2.08	0.00	1,904	4,003.00
R203	On 04/02/2016	Bond Future			7.32304		104.69299	7.31217	104.70925			1.55	0.00	0	0.00
R203	On 05/05/2016	Bond Future			7.32716		102.40397	7.31000	7.31000				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			8.58115		95.49166	8.58822	95.43568				0.00	0	6,511.00
R2030	On 05/11/2015	Bond Future			8.63780		97.03052	8.64494	96.97481				0.00	0	770.00
R2030	On 04/02/2016	Bond Future			8.68699		94.69527	8.69000	8.69000				0.00	800	400.00
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			8.66132		99.41333	8.66844	99.35284				0.00	0	1,579.00
R2032	On 05/11/2015	Bond Future			8.71876		96.86021	8.72596	96.79988				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
R2032	On 04/02/2016	Bond Future		8.76789	98.52957		8.77518	98.46926			0	0.00
R2032	On 05/05/2016	Bond Future		8.81031	96.14275		8.82000	8.82000			0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2037	On 06/08/2015	Bond Future		8.79583	97.43828		8.80279	97.37314			2,183	39,035.00
R2037	On 05/11/2015	Bond Future		8.84993	99.00852		8.85696	98.94348			1,443	3,601.00
R2037	On 04/02/2016	Bond Future		8.89760	96.45695		8.90472	96.39181			370	370.00
R2037	On 05/05/2016	Bond Future		8.94032	98.19090		8.97000	8.97000			0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R204	On 06/08/2015	Bond Future		7.50425	102.56944		7.49722	102.59017		3.62	7,210	11,295.00
R204	On 06/08/2015	Bond Future	8.41	Put	0.00000	0.00000	0.00000	0.00000	0.000	3.78	0	699.00
R204	On 05/11/2015	Bond Future		7.58499	104.22234		7.57688	104.24462		3.44	7,210	7,238.00
R204	On 04/02/2016	Bond Future		7.64308	101.98061		7.63374	102.00438		3.00	0	0.00
R204	On 05/05/2016	Bond Future		7.68027	103.81318		7.67000	7.67000			0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2044	On 06/08/2015	Bond Future		8.83050	99.44588		8.83735	99.37547			0	13,051.00
R2044	On 05/11/2015	Bond Future		8.88151	101.04851		8.88843	100.97814			0	270.00
R2044	On 04/02/2016	Bond Future		8.92646	98.40683		8.93346	98.33636			0	0.00
R2044	On 05/05/2016	Bond Future		8.96668	100.17591		8.98000	8.98000			0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2048	On 06/08/2015	Bond Future		8.83055	103.05702		8.83741	102.98459			9	28,535.00
R2048	On 05/11/2015	Bond Future		8.88293	100.28737		8.88987	100.21489			799	16,449.00
R2048	On 04/02/2016	Bond Future		8.92983	102.01534		8.93685	101.94277			0	0.00
R2048	On 05/05/2016	Bond Future		8.96667	99.41199		8.97000	8.97000			0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R207	On 06/08/2015	Bond Future		7.71831	98.81550		7.71098	98.84226		4.78	890	45,145.00
R207	On 06/08/2015	Bond Future	7.46	Call	26.81000	0.02681	36.40000	0.03640	26.810	4.70	0	70.00
R207	On 05/11/2015	Bond Future		7.79161	100.40793		7.78344	100.43629			890	2,294.00
R207	On 05/11/2015	Bond Future	7.43	Call	429.35000	0.42935	441.90000	0.44190	429.350	4.42	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	508.97000	0.50897	522.83000	0.52283	508.970	4.44	0	19.00
R207	On 04/02/2016	Bond Future		7.84928	98.49577		7.84018	98.52570			0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	436.00000	0.43600	446.18000	0.44618	436.000	4.03	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	675.47000	0.67547	688.88000	0.68888	675.470	4.08	0	19.00
R207	On 05/05/2016	Bond Future		7.89565	100.26589		7.88484	100.29946			0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	981.10000	0.98110	996.83000	0.99683	981.100	4.10	0	43.00
R207	On 04/08/2016	Bond Future		7.94942	98.43975		7.94000	7.94000			0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R207/R203	On 15/01/2020	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	
R208	On 06/08/2015	Bond Future			7.84780		97.53620		7.85039	97.52493		5.87	0.00	1,200	37,517.00
R208	On 06/08/2015	Bond Future	8.85	Put	0.00000		0.00000		0.00000	0.00000	0.000	6.21	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.91636		95.70829		7.91882	95.69800		5.89	0.00	1,200	1,200.00
R208	On 05/11/2015	Bond Future	8.48	Put	369.82000		0.36982		376.44000	0.37644	369.820	6.04	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.96999		97.35767		7.97233	97.34825		5.51	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.01104		95.70539		8.01000	8.01000			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			8.72564		78.77330		8.73253	78.71984		14.45	0.00	800	25,609.00
R209	On 06/08/2015	Bond Future	8.71	Call	612.36000		0.61236		627.78000	0.62778	612.360	14.42	0.00	0	640.00
R209	On 06/08/2015	Bond Future	9.90	Put	0.00000		0.00000		0.00000	0.00000	0.000	15.35	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.77689		76.89485		8.78384	76.84149		15.03	0.00	4,802	6,142.00
R209	On 05/11/2015	Bond Future	8.50	Call	1,444.55000		1.44455		1,435.94000	1.43594	1,444.550	14.66	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,212.26000		1.21226		1,239.13000	1.23913	1,212.260	15.14	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,019.57000		1.01957		1,043.85000	1.04385	1,019.570	15.20	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.82072		78.22009		8.82775	78.16661		14.97	0.00	400	400.00
R209	On 05/05/2016	Bond Future			8.85854		76.47614		8.87000	8.87000			0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/08/2015	Bond Future			181.67867		181.67867		180.78488	180.78488			0.00	0	1,160.00
R210	On 05/11/2015	Bond Future			182.48960		182.48960		181.58350	181.58350			0.00	0	0.00
R210	On 04/02/2016	Bond Future			185.64837		185.64837		185.00000	185.00000			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/08/2015	Bond Future			134.40086		134.40086		134.40061	134.40061			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.57780		136.57780		136.57913	136.57913			0.00	0	0.00
R211	On 04/02/2016	Bond Future			138.88742		138.88742		139.00000	139.00000			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/08/2015	Bond Future			141.24480		141.24480		140.94218	140.94218			0.00	0	1,045.00
R212	On 05/11/2015	Bond Future			143.53263		143.53263		143.22669	143.22669			0.00	0	0.00
R212	On 04/02/2016	Bond Future			145.95729		145.95729		146.00000	146.00000			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/08/2015	Bond Future			8.60603		89.50340		8.61306	89.44962		12.35	0.00	80	16,379.00
R213	On 05/11/2015	Bond Future			8.66303		87.40132		8.67012	87.34780		12.83	0.00	80	1,478.00
R213	On 04/02/2016	Bond Future			8.71351		88.90725		8.72069	88.85377		12.70	0.00	0	0.00
R213	On 05/05/2016	Bond Future			8.75231		86.95560		8.76000	8.76000			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
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	8.75535		80.03248		8.75714	80.01774		15.20	1,687	19,403.00
R214	On 05/11/2015	Bond Future	8.80587		78.03098		8.80759	78.01695		15.80	1,087	3,299.00
R214	On 04/02/2016	Bond Future	8.85080		79.37543		8.85245	79.36210		15.77	300	4,620.00
R214	On 05/05/2016	Bond Future	8.88573		77.50606		8.88000	8.88000			0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future	22,219.84000		22,219.84000		22,364.19000	22,364.19000			0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.50850		4.50850		4.53040	4.53040		14.83	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.46980		4.46980		4.49060	4.49060		14.16	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.61370		1.61370		1.62320	1.62320			0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.57090		1.57090		1.57430	1.57430			0	0.00

**Total for Derivatives :** **0.00**    **228,160**    **3 569 326.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.56716			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.75809			0	0.00
AA05	On 22/03/2019	Spot Bond	9.15000		103.71908		9.15000	103.64346			0	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.30980			0	0.00
AA07	On 15/04/2021	Spot Bond	9.31000		103.60865		9.31000	103.53140			0	200,000,000.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		110.29000		10.00000	110.20400			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.50868			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.32469			140,000,000	120,000,000.00
AB013	On 21/11/2018	Spot Bond	9.54000		98.19075		9.54000	98.11618			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		11.32141		100.00000	11.23933			0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		102.17516		10.84000	102.08727			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		8.74451		100.00000	8.69267			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.33937			0	0.00
AB09	On 03/05/2017	Spot Bond	8.76500		104.95186		8.76500	104.87849			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		111.42400		10.00000	111.33700			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.21000		125.79810		2.21000	279.43790			1,160,000,000	580,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.19964			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.11356			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.93817			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.96190			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	98.78948			0	2,000,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.24632			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.94148			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.62821			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.00000		0.00000	101.67066			0	0.00
ABN05	On 18/04/2021	Spot Bond	1.95000		178.70053		1.95000	178.59131			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		178.56940		2.17000	178.45708			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		190.92786		1.82000	190.81320			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.16125		82.25219		8.16125	82.19917			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.16125		82.25219		8.16125	82.19917			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.54000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.83364			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.82000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	98.95000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	98.43000			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	97.00000				0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	97.34000				0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.47198				0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.34239				0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	95.98000				0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	95.27000				0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	94.97000				0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	94.70000				0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61065				0	0.00
ABN56	On 15/09/2015	Spot Bond	6.94000	105.88430	6.94000	105.82443				0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.30192				0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	92.95000				0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	92.71000				0	0.00
ABN61	On 31/01/2025	Spot Bond	2.50000	95.81458	2.50000	112.88110				0	0.00
ABN62	On 31/03/2028	Spot Bond	2.41000	102.94856	2.41000	166.62669				0	0.00
ABN63	On 07/12/2033	Spot Bond	2.48000	114.76175	2.48000	215.85395				0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	90.16000				0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	91.37000				0	0.00
ABN67	On 28/02/2023	Spot Bond	9.66500	93.15160	9.66500	93.07995				0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.95000				0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	103.68000				0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	58.69000				0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.76451				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.17000		0.00		0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	109.37000		0.00		0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	107.14870	9.63000	107.06612		0.00		0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.83000		0.00		0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ABN79	On 21/12/2026	Spot Bond	9.58500	107.46918	9.58500	107.38673		0.00		0	0.00
ABN80	On 31/03/2021	Spot Bond	9.01500	92.41937	9.01500	92.35260		0.00		0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	98.48000		0.00		0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	111.05000		0.00		0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ABN87	On 21/12/2026	Spot Bond	9.68000	106.79419	9.68000	106.71146		0.00		0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000	0.00000	93.07000		0.00		0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.08411		0.00		0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ABS10	On 17/03/2018	Spot Bond	8.31500	107.33358	8.31500	107.26232		0.00		250,000,000	1,710,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.49000	102.70437	9.49000	102.62635		0.00		0	523,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.28000	101.93653	9.28000	101.86118		0.00		0	0.00
ABS13	On 14/05/2022	Spot Bond	9.72000	101.88159	9.72000	101.80279		0.00		0	0.00
ABS6	On 01/06/2020	Spot Bond	9.19000	97.59931	9.19000	97.52746		0.00		0	4,410,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABS7	On 11/09/2026	Spot Bond	9.78000		96.89942		9.78000	96.82402			1,240,000,000	2,080,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.66000		104.54308		7.66000	104.47904			0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.02000		223.59390		2.02000	283.11869			0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.36500		130.23006		1.36500	133.05970			0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.00000		133.91360		2.00000	136.51959			0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.01075		100.00000	0.01067			39,488,545,144	39,488,545,144.00
ACL028	On 15/09/2015	Spot Bond	11.10000		105.37208		11.10000	105.27727			0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.99602			0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		9.55736		100.00000	9.48807			0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.04506			0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.74071			0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		56.96633		100.00000	56.55332			0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.94698			0	0.00
ACL047	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	75.07457			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		56.96633		100.00000	56.55332			0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.98641			0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.91506			0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.00263			0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.87599			0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.90239			0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.91400			0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.02346			0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.02346			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.02358			0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.02358			0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.02333			0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	97.35034			0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	111.42400		10.00000	111.33700			0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.75378			0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.88658			0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.91272			0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.92322			0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.90212			0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.85488			0	0.00
ACL104		On 20/12/2019	Spot Bond	9.49000	102.91439		9.49000	102.92021			0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	91.63537			0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	195.15795			0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	195.23469			0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.87589			0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.78999			0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.30449			0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.78920			0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.62579			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.37596			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.42400		10.00000	111.33700			0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.83650			0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.75942			0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.87908			0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.68263			0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.86029			0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.82328			0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	103.75596		10.23000	103.67160			0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.80413			0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	114.29359			0	0.00
ACL167	On 20/06/2019	Spot Bond	9.61500	101.74474		9.61500	101.66645			0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85704			0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	119.98570		1.75000	120.04898			0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.83020			0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.85630			0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.80408			0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91966			0	185,714,300.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.11944			0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.79467			0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.64775			0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.85108			0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.83848			0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.88320			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.89692			0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.86375			0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.05131			0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.90017			0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.90017			0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.93969			0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.83542			0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95210			0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.37763			0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.93969			0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	98.75687			0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.91814			0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.89802			0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	140.95859			0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	141.98026			0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.78317			0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.77585			0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.40697			0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.79572			0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.93511			280,000,000	280,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.83020			0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.78421			0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.78317			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.86641			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.83918			0	0.00
ACL219	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.09172			0	0.00
ACL220	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.09024			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.22034			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99977			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00005			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.54871			0	0.00
ADCB1U	On 31/01/2016	Spot Bond	100.00000		67.39927		100.00000	100.00000			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		39.49657		100.00000	39.21022			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		14.31384		100.00000	14.21006			0	0.00
AFS2U	On 02/07/2020	Spot Bond	100.00000		1.55746		100.00000	1.54617			0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.43764			0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.20371			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.22598			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.25560			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.19172			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.10000		100.87280		8.10000	100.80717			0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.25311			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.29785			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		37.24244		100.00000	36.86464			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		9.68371		100.00000	9.58548			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.18500		101.44340		9.18500	101.36916			0	3,199,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.68000		113.71857		9.68000	113.63049			0	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond		7.68000	106.15380		7.68000	106.08860			0	0.00
AIR04	On 29/05/2024	Spot Bond		9.40500	100.71918		9.40500	100.64375			0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	14.43351		100.00000	14.33789			0	0.00
AIR05	On 29/05/2030	Spot Bond		10.00500	101.72726		10.00500	101.64633			0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.66000	170.84886		2.66000	170.73461			900,000,000	450,000,000.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.14797			0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.73492			0	0.00
APF02	On 26/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.79169			0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.78833			0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.80197			0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.82678			0	0.00
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.82327			0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.18663			0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.48265			0	0.00
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	93.94000			0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.22732			0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	114.28477			0	0.00
ASN022	On 07/12/2033	Spot Bond		2.73000	130.96410		2.73000	234.73066			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	114.10422		0.00		0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.51652		0.00		0	192,000,000.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	112.52251		0.00		0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	114.20695		0.00		0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	99.75049		0.00		0	0.00
ASN037	On 07/12/2033	Spot Bond	2.74500	164.35818	2.74500	208.10113		0.00		0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.73713		0.00		0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.73959		0.00		0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.34479		0.00		0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.29451		0.00		0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.17590		0.00		0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.01737		0.00		0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.02100		0.00		0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000	100.00000	0.00000	98.51007		0.00		0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.01611		0.00		0	0.00
ASN064	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN066	On 01/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.19805		0.00		0	0.00
ASN068	On 15/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.92622		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
ASN069	On 07/02/2020	Spot Bond	0.00000		100.00000		0.00000	99.84489			0	0.00
ASN070	On 12/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN072	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.86876			0	0.00
ASN073	On 20/07/2018	Spot Bond	0.00000		100.00000		0.00000	93.03258			0	0.00
ASN074	On 02/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.53662			0	0.00
ASN077	On 23/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		38.98615		100.00000	38.72786			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		22.58383		100.00000	22.42010			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		22.68016		100.00000	22.51573			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		22.24668		100.00000	22.08539			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		31.21059		100.00000	30.98431			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		42.02694		100.00000	41.72224			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		17.36099		100.00000	17.23512			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		41.27600		100.00000	40.97675			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		59.69823		100.00000	59.26542			0	0.00
ASN75U	On 20/09/2020	Spot Bond	100.00000		1.10313		100.00000	1.08999			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.96492			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.72038			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.01201			0	0.00
BAW11	On 01/10/2018	Spot Bond	9.18500		104.95096		9.18500	104.87373			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.81671			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.11472			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.03062			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	101.40455			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.69000		100.98438		9.69000	100.90608			0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.93000		104.64293		6.93000	104.58403			0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		83.44671		100.00000	82.88288			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.84000		100.69926		9.84000	100.62043			0	100,000,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.84552			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.91500		105.29408		8.91500	105.21884			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.95818		102.14650		10.95818	101.70253			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.89083		101.12002		10.89083	101.02386			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.96747		101.10055		10.96747	101.04068			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.90302			0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.04412		101.08054		11.04412	101.02247			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.86419		100.92015		11.86419	100.81353			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.92392			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.92392			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.92399			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.20818		100.88082		11.20818	100.84328			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.13733		101.68914		11.13733	101.09909			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.89083		101.12002		10.89083	101.02386			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06000		101.35033		11.06000	101.21655			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.28111		98.27332		10.28111	100.93747			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.64085			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.88116			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.88116			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.99590			0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.04097		104.76105		8.04097	103.38660			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.69000		100.12295		11.69000	99.90866			0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.70845			0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.61500		78.11120		11.61500	98.22496			0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.99590			0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.79879			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		98.55848		9.28000	100.77580			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.84539			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.48500		76.42457		11.48500	97.99585			0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.82076			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.84129			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.84129			0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.90330			0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.81090			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.86101			0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.99590			0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.86101			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.81254			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.83215			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.86111			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.67340			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.69724			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond	13.95818		102.40506		13.95818	101.94620			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.26005		101.50666		15.26005	101.41093			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.15143		101.41464		14.15143	101.26137			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.10663			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.10663			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.10663			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.14719			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.96410			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		37.60616		100.00000	37.39253			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		20.29663		100.00000	20.14948			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.47221		100.00000	18.33828			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.40260		100.00000	11.31993			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.40260		100.00000	11.31993			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.78629		100.00000	13.68634			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.94558		100.00000	11.85898			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.16733			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.45198			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.27791			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.88948		100.00000	9.81777			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.88948		100.00000	9.81777			0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000		95.30026		100.00000	94.55959			0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000		91.93955		100.00000	91.25000			0	0.00
BCP97U	On 23/10/2015	Spot Bond	100.00000		81.83857		100.00000	81.29176			0	0.00
BD0202	On 31/12/2018	Spot Bond	1.92000		103.55203		1.92000	184.85057			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond	8.20000		94.84654		8.20000	161.31116			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.20000		96.13907		8.20000	161.68005			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.58500		98.79796		8.58500	98.72991			0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BEER02	On 28/03/2018	Spot Bond	8.28500		99.75084		8.28500	99.68484			0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.17949			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.64944			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19699			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.21044			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.24772			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		52.84012		100.00000	52.45703			0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.01967			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.02005			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.02018			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.02170			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.02371			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		33.08746		100.00000	32.84757			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		33.08746		100.00000	32.84757			0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.97621			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.99493			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG42A4	On 15/03/2017	Spot Bond	8.41500	103.92630		8.41500	103.85649			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.05107			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.15068			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	23.61810		100.00000	23.44687			0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	23.61810		100.00000	23.44687			0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000		0.00000	102.91994			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.24000	99.90273		11.24000	100.76185			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000	100.00000		0.00000	99.86593			300,000,000	150,000,000.00
BGL04	On 05/02/2025	Spot Bond	11.13000	92.06554		11.13000	96.11343			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	103.68877			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000	78.13623		100.00000	77.67113			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.25734			0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.27989			0	200,000,000.00
BID06	On 30/06/2019	Spot Bond	8.79500	72.11373		8.79500	100.93184			300,000,000	2,670,000,000.00
BIDC46	On 13/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.30276			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.53323			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.29976			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.50289			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.28716			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.35085			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.46657			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.94791			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.73885			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.09852			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BSR13		On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.10128			0.00	0	0.00
BSR14		On 18/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BSR15		On 18/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.02713			0.00	0	0.00
BSR16		On 17/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.11201			0.00	0	0.00
BSR17		On 19/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.20505			0.00	0	0.00
BTC005		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	98.45174			0.00	0	0.00
BTC010		On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	97.80985			0.00	0	0.00
BTC043		On 04/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.48877			0.00	0	0.00
BTC045		On 13/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.77116			0.00	0	0.00
BTC046		On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.57812			0.00	0	0.00
BTC047		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.62978			0.00	0	0.00
BTC048		On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.37909			0.00	0	0.00
BTC049		On 07/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.32607			0.00	0	0.00
BTC051		On 11/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.90941			0.00	0	0.00
BTC052		On 07/10/2015	Spot Bond	0.00000	100.00000		0.00000	98.79832			0.00	0	0.00
BTC054		On 14/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.36833			0.00	0	0.00
BTC055		On 21/10/2015	Spot Bond	0.00000	100.00000		0.00000	98.55219			0.00	0	0.00
BTC056		On 19/10/2015	Spot Bond	0.00000	100.00000		0.00000	98.58675			0.00	0	0.00
BTC057		On 19/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.29975			0.00	0	0.00
BTC058		On 14/10/2015	Spot Bond	0.00000	100.00000		0.00000	98.67274			0.00	0	0.00
BTC059		On 23/10/2015	Spot Bond	0.00000	100.00000		0.00000	98.47300			0.00	0	0.00
BTC060		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.07492			0.00	0	0.00
BTC061		On 03/11/2015	Spot Bond	0.00000	100.00000		0.00000	98.27442			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
BUS01U	On 30/09/2016	Spot Bond	100.00000		39.05284		100.00000	38.76970			0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.68431			0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.71021			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.89505			0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.58620			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		19.36234		100.00000	19.22196			0	0.00
CBL08	On 02/11/2016	Spot Bond	9.61500		108.67784		9.61500	108.59467			0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	103.88701			0	0.00
CBL11	On 06/05/2016	Spot Bond	7.96500		104.36295		7.96500	104.29652			0	0.00
CBL12	On 06/09/2018	Spot Bond	12.68500		101.18341		12.68500	101.08201			0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	97.11290			0	0.00
CBL14	On 01/02/2019	Spot Bond	12.98500		96.12953		12.98500	96.03044			0	0.00
CBL16	On 18/05/2017	Spot Bond	9.06500		102.55707		9.06500	102.48297			0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	98.77163			0	0.00
CBL18	On 23/08/2019	Spot Bond	12.98500		98.97749		12.98500	98.87435			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.11211			0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	95.09255			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.64986			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.64000		94.19694		10.64000	94.11737			0	0.00
CBL23	On 18/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.73966			0	0.00
CCT01	On 23/06/2023	Spot Bond	10.10500		114.56598		10.10500	114.47345			0	200,000,000.00
CCT02	On 12/06/2024	Spot Bond	10.13500		110.14114		10.13500	110.05191			0	1,100,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.03000		111.12184		10.03000	111.03323			0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.64662			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond		11.81500	104.29803		11.81500	104.20047			0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.91334			0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	104.00066			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.42400		10.00000	111.33680			0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.60038			0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.00158			0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.19023			0	0.00
CGR18U	On 04/05/2018	Spot Bond		100.00000	11.52356		100.00000	11.41478			0	0.00
CGR19U	On 04/06/2018	Spot Bond		100.00000	19.80329		100.00000	19.65971			0	0.00
CGR20U	On 03/07/2018	Spot Bond		100.00000	20.55482		100.00000	20.36289			0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.45413			0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.73611			0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.76506			0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.79860			0	0.00
CLA1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.67022			0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.64281			0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.78769			0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.87601			0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.22326		0.00		0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.88835	10.11000	100.80727		0.00		0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.51277		0.00		0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	125.71330	2.76000	125.62791		0.00		0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	107.22998		0.00		0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	123.00575	3.14000	125.64485		0.00		0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.48648	8.25000	103.41830		0.00		0	0.00
CLN198	On 13/09/2021	Spot Bond	2.70000	134.14051	2.70000	127.96776		0.00		0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	130.88419	2.40000	124.86431		0.00		0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.22802		0.00		0	0.00
CLN215	On 17/10/2016	Spot Bond	8.75000	102.23430	8.75000	102.16256		0.00		0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.20618		0.00		0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.21289		0.00		0	0.00
CLN221	On 20/10/2016	Spot Bond	8.80000	102.28262	8.80000	102.21043		0.00		0	0.00
CLN222	On 20/10/2016	Spot Bond	8.80000	102.28262	8.80000	102.21043		0.00		0	0.00
CLN225	On 09/12/2016	Spot Bond	8.85000	101.07279	8.85000	101.00106		0.00		0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.89714		0.00		0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.98790		0.00		0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.42400	10.00000	111.33700		0.00		0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.42400	10.00000	111.33700		0.00		0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.63239		0.00		0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.48046		0.00		0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	104.12158	9.35000	104.04276		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
CLN243		On 24/02/2019	Spot Bond	9.35000	104.12158		9.35000	104.04276			0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.43654			0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.14362			0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.51380			0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.51380			0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.51380			0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.07129			0	0.00
CLN262		On 26/03/2019	Spot Bond	9.41500	104.09731		9.41500	104.01926			0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.63419			0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.29157			0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.09397			50,000,000	50,000,000.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08887			0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.15073			0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.47055			0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.66771			0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28760			0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.91937			0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.79362			0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.06300			0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.69398			0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02568			0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85325			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.67397			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.42400		10.00000	111.33700			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.62323			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.84380			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.65349			0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.95731			0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.62329			0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.03970			0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.73023			0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	143.82302			0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.00741			0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	143.78958			0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	143.27482			0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	143.71475			0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	141.05494			0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	141.98719			0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.87695			0	0.00
CLN314	On 14/11/2022	Spot Bond	10.94500		95.14125		10.94500	95.05863			0	0.00
CLN315	On 20/03/2023	Spot Bond	11.46500		96.69712		11.46500	96.60927			0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.69724			0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.95219			0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.83450			0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.15609			0	0.00
CLN320	On 30/04/2018	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
CLN321	On 30/04/2018	Spot Bond	8.80500		102.21454		8.80500	102.17754			0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.83542			0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.15756			0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	138.46921			0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.88968			0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.95010			0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.91832			0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.27655			0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	82.47410			0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.00275			0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.69724			0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	124.30900			0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	125.00513			0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.06836			0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.10282			0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.70137			0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.26867			0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.04467			0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.80203			0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.92095			0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.06773			0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.76186			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.68072			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.01290			0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.36757			0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.02207			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.15517			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.76016			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.12500		103.24289		10.12500	106.19596			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.85006			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.83752			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.26500		104.77194		12.26500	108.39714			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.83097			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.29500		102.02498		12.29500	101.92414			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		105.51642		10.02000	105.43235			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.83097			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.09393			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.01251			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.83682			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.85478			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.85493			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.72776			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.64000		104.65317		9.64000	104.57287			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.87387			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.92407			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.98000		101.51216		10.98000	101.42374			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN380	On 20/09/2024	Spot Bond		11.00000	104.03671		11.00000	103.94593			0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.96014			0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.15893			0	0.00
CLN384	On 20/09/2024	Spot Bond		12.05500	104.30467		12.05500	104.20519			0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.03122			0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.85466			0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.10184			0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.91295			0	0.00
CLN389	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
CLN390	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.61574			0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.78617			0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.79362			0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	90.46436			0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.84064			0	0.00
CLN395	On 02/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.21824			0	0.00
CLN396	On 20/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.91366			0	0.00
CLN397	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	101.16808			0	0.00
CLN398	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.76657			0	0.00
CLN399	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.75596			0	0.00
CLN400	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.84064			0	0.00
CLN401	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.95010			0	0.00
CLN402	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.66500			0	0.00
CLN403	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.64765			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN404	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.64634		0.00		0	0.00
CLN405	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.74132		0.00		0	0.00
CLN406	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	85.50832		0.00		0	0.00
CLN407	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.84586		0.00		0	0.00
CLN408	On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.06804		0.00		0	0.00
CLN409	On 18/07/2020	Spot Bond	0.00000	100.00000	0.00000	100.43589		0.00		0	0.00
CLN410	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.50011		0.00		0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	41.66327	7.01000	42.25394		0.00		0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	171.47201		0.00		0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
CLN81	On 18/04/2028	Spot Bond	8.58500	98.79796	8.58500	149.23876		0.00		0	0.00
CLN88	On 28/04/2028	Spot Bond	8.20000	36.65361	8.20000	161.31116		0.00		0	0.00
CLN89	On 02/03/2028	Spot Bond	8.20000	37.10627	8.20000	161.68005		0.00		0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	98.44920		0.00		0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	98.43594		0.00		0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.46291		0.00		0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.80102		0.00		0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.90766		0.00		0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.84854		0.00		0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86021		0.00		0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.45334		0.00		0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85108		0.00		0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.15609		0.00		0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.77376		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
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.83379			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.82850			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.83373			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.85108			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.60041			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.35852			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.93000		107.62798		8.93000	106.17236			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.74000		102.07123		8.74000	101.99969			0	1,044,700,000.00
COJ05	On 05/06/2023	Spot Bond	10.28000		112.12554		10.28000	112.03345			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.39000		102.74481		7.39000	102.68401			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.85000		107.82137		9.85000	107.73689			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.90500		103.10028		9.90500	103.01862			0	100,000,000.00
COT01	On 03/04/2023	Spot Bond	10.27500		96.93233		10.27500	96.85275			0	0.00
COT02	On 03/04/2028	Spot Bond	10.93000		98.42587		10.93000	98.34004			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.93000		91.47863		10.93000	91.39887			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.37785			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.94490			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		11.18490		100.00000	11.10380			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.37934			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.78706			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.36363			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	103.15123			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.94474			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.39275	100.00000	10.31741		0.00		0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.85680	100.00000	12.76359		0.00		0	0.00
CPV01	On 30/06/2029	Spot Bond	11.61500		96.79953	11.61500	97.69456		0.00		0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		18.05002	100.00000	17.91915		0.00		0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		9.79201	100.00000	9.72102		0.00		0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		18.78777	100.00000	18.65155		0.00		0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.03067		0.00		0	0.00
DENG44	On 29/09/2017	Spot Bond	7.94000		100.25205	7.94000	100.18844		0.00		0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.37075		0.00		0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.28804		0.00		0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.11243		0.00		0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		99.19137	100.00000	98.39573		0.00		0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.07929		0.00		0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.47492		0.00		0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000	0.00000	103.49975		0.00		0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.94077		0.00		0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.10075		0.00		0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.25090		0.00		0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.95531		0.00		0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		100.00000	0.00000	55.25599		0.00		0	0.00
DV2021	On 18/06/2021	Spot Bond	9.38000		99.56192	9.38000	99.48714		0.00		700,000,000	1,400,000,000.00
DV21	On 15/06/2016	Spot Bond	7.65000		108.02916	7.65000	107.96270		0.00		0	0.00
DV22	On 07/02/2020	Spot Bond	9.15000		100.98676	9.15000	100.91191		0.00		0	2,050,000,000.00
DV23	On 27/02/2023	Spot Bond	9.55500		106.68239	9.55500	106.59990		0.00		0	1,550,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DV24	On 18/02/2024	Spot Bond		9.53500	105.32680		9.53500	105.24553			0	100,000,000.00
DV29	On 18/02/2029	Spot Bond		9.55500	108.71472		9.55500	108.63067			0	0.00
DVC007	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.83903			0	0.00
DVC008	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.36489			0	0.00
DVC010	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.91380			0	0.00
DVC011	On 11/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.96050			0	0.00
DVC012	On 26/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.07588			0	0.00
DVC013	On 25/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.64851			0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.47388			0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.42388			0	0.00
DVF18	On 30/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.12145			0	0.00
E170	On 01/08/2020	Spot Bond		8.26000	121.16697		8.26000	121.08661			0	2,400,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	96.06568			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		2.38000	100.59059		2.38000	100.52571			0	0.00
EL28	On 02/05/2028	Spot Bond		2.10500	126.57615		2.15000	125.88184			0	6,496,600,000.00
EL29	On 19/11/2029	Spot Bond		2.15000	113.41622		2.15000	113.34515			0	0.00
EL30	On 29/07/2030	Spot Bond		2.07000	114.25281		2.07000	114.18196			0	0.00
EL31	On 02/06/2031	Spot Bond		2.33000	103.46427		2.33000	103.39784			0	0.00
EL36	On 31/01/2036	Spot Bond		2.36000	100.99989		2.36000	100.93490			0	0.00
EMM01	On 28/07/2020	Spot Bond		9.69000	103.54401		9.69000	103.46416			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond	9.59000	109.01645		9.59000	108.93323			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.98000	102.85695		9.98000	102.77532			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.19000	94.63084		10.19000	97.47343			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.33000	105.57963		10.33000	104.47357			0	4,254,999,600.00
EMM06	On 23/06/2025	Spot Bond	10.08000	102.17514		10.08000	101.67427			0	100,000,000.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.51059			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.39762			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.98749			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.87705			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.88185			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.88851			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	103.09377			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.34187			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.40671			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.18456			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.37906			0	200,000,000.00
EQS07	On 09/04/2018	Spot Bond	10.26500	99.02368		10.26500	98.94246			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	97.57991			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.12785			0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.61875			0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.71964			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.57158			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.42400	10.00000	111.33700		0.00		0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.47178		0.00		0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.53217		0.00		0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.45969		0.00		0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.51003		0.00		0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.47757		0.00		0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.45738		0.00		0	0.00
ES15	On 30/08/2015	Spot Bond	6.25000		103.39697	6.25000	103.34412		0.00		0	72,500,000,000.00
ES18	On 20/04/2018	Spot Bond	8.10000		105.38276	8.10000	105.31419		0.00		1,377,800	27,004,282,300.00
ES23	On 25/01/2023	Spot Bond	8.79000		106.76897	8.79000	106.69412		0.00		201,663,700	7,798,312,400.00
ES26	On 02/04/2026	Spot Bond	9.03000		94.64654	9.03000	94.57805		0.00		2,738,100	16,417,010,700.00
ES33	On 15/09/2033	Spot Bond	9.67000		84.47240	9.67500	84.37104		0.00		1,553,897,400	36,035,113,800.00
ES42	On 25/04/2042	Spot Bond	9.74000		90.56860	9.74000	90.49802		0.00		1,504,100	66,984,994,200.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.49634		0.00		1,900,000,000	1,050,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000	0.00000	98.64048		0.00		0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.42592		0.00		0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.26564		0.00		0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.72543		0.00		0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.52245		0.00		0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.38218		0.00		0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.14487		0.00		0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		100.00000	0.00000	102.18937		0.00		0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.43934		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
FIFC19	On 07/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.97101			0	0.00
FIFC20	On 07/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.90010			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.33895		100.00000	10.24630			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.06356		100.00000	9.97285			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.95113			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.03365			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.06336			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.13810			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.58500		97.90819		9.58500	97.83309			20,000,000	10,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.94713			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.94705			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.09142			400,000,000	200,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	103.13024			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.34855			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.37099			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.34000		99.48109		10.34000	100.12159			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.38917			540,000,000	270,000,000.00
FRB16	On 08/07/2025	Spot Bond	0.00000		100.00000		0.00000	100.58655			180,000,000	90,000,000.00
FRB17	On 08/01/2027	Spot Bond	0.00000		100.00000		0.00000	100.59537			0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.43500		105.74860		10.43500	105.66047			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.10674			0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.00000		135.69319		2.00000	136.51959			240,000,000	120,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.05000		127.19011		2.05000	282.53369			740,000,000	525,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.21500		108.89007		2.21500	115.67619			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRBI28	On 31/03/2028	Spot Bond	2.98000		96.90322		2.98000	156.83483			0.00	160,000,000	80,000,000.00
FRBI33	On 07/12/2033	Spot Bond	3.24000		103.42148		3.24000	194.51221			0.00	100,000,000	50,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.21000		105.85091		7.21000	105.78874			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.58600		67.74355		7.58600	67.13938			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.39800		43.62388		9.39800	42.71225			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.64000		42.28173		9.64000	41.35092			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.61696			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.01330			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.87607			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.96266			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.28065		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.28065		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.93969			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.89489			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.14179			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.92407			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.22550		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.98341			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
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.21462			0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.17842			0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	23.17501		100.09221	23.00685			0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.83751			0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	108.24267			0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.12906			0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.49338			0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.94144			0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.95203			0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.86862			0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.87716			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC155	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.15255		0.00		0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.86151		0.00		0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		66.68555	13.22500	66.61486		0.00		0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.81140		0.00		0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.81243		0.00		0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.21365		0.00		0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.85003		0.00		0	0.00
FRC169	On 31/01/2025	Spot Bond	3.44500		100.73221	3.44500	104.13978		0.00		0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.88760		0.00		0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.88760		0.00		0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	103.69254		0.00		0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.69724		0.00		0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	98.90312		0.00		0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.83542		0.00		0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.81557		0.00		0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000	0.00000	102.25920		0.00		0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.95739		0.00		0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.73149		0.00		0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000	0.00000	102.23570		0.00		0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000	0.00000	100.10034		0.00		0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.10075		0.00		0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.86882		0.00		0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.12281		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
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.80616			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.87716			0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.87716			0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.90818			0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.59026			0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.62324			0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.62258			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.42400		10.00000	111.33700			0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.44228			0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.92720			0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.42321			0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.60384			0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.39947			0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.40060			0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.28447			0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.25622			0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.28447			0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.25508			0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.96166			0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	99.92946		8.75000	102.04339			0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.74634			0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.51583		100.00000	10.43959			0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.64018		100.00000	9.57028			0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	95.85967			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC210	On 20/12/2019	Spot Bond	100.00000		12.08472		100.00000	11.99710			0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.90845			0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		27.62134		100.00000	27.42108			0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.88108			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		10.20675		100.00000	10.13275			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		22.90382		100.00000	24.61316			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.88104			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		22.87909		100.00000	24.58123			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.87640			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.78110			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	99.91437			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.91968			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.81000		130.20407		2.81000	130.11559			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.66443			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.64229			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.64229			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.60332			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.01765			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.87442			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.77811			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.92407			0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.73042			0	0.00
FRC232	On 15/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.29068			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.93933			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.17544			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.01790			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.34000		114.73294		3.34000	126.11002			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.95621			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.96571			0	7,500,000,000.00
FRC69	On 31/01/2022	Spot Bond	3.39000		106.45602		3.39000	125.73943			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.37000		104.37378		3.37000	125.88752			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.68500		100.93483		2.68500	130.50825			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.75500		103.51894		2.75500	141.44031			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.02615			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.83375			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.94992			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.10595			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.06592			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.90115			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.90011			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.87694			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		13.43785		100.00000	13.34043			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		59.65299		100.00000	59.22051			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		29.21232		100.00000	29.00053			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		41.53303		100.00000	41.14524			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.06157		100.00000	11.97412			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.75049			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.23354			0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.37813			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.01272			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	98.69805			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	98.86239			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.61527			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.13800		83.95082		2.13800	105.71598			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.48000		104.49629		2.48000	113.18393			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.17201			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.30678		10.38000	100.22303			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.30678		10.38000	100.22303			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	80.09300			0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.02521			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.62000		101.80964		2.62000	110.45949			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.68000		209.71147		2.68000	209.97087			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.59000		111.11020		2.59000	111.03664			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.71000		208.84921		2.71000	209.10537			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.05296			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.30000		114.90795		2.30000	114.83456			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.68000		109.38913		2.68000	109.31593			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	52.69100			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.57247			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.78500		107.42144		2.78500	107.34865			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.83000		114.03520		2.83000	205.68671			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS121	On 07/12/2033	Spot Bond	2.88000		112.39382		2.88000	204.28250			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.23000		101.20529		2.23000	101.14123			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.91000		160.68340		2.91000	203.44562			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.06000		89.33121		3.06000	102.39453			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.02000		99.24189		3.02000	156.17311			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.51000		82.87616		3.51000	94.87028			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.01000		99.29820		3.01000	156.33823			0	0.00
FRS130	On 11/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.50904			0	10,000,000,000.00
FRS131	On 31/03/2028	Spot Bond	3.07000		155.23621		3.07000	155.28519			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.42000		189.64623		3.42000	190.12570			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		100.00000		0.00000	95.67554			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.44000		83.57160		3.44000	95.99547			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.41000		83.94445		3.41000	96.48268			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.22000		86.56641		3.22000	99.63903			0	0.00
FRS137	On 31/03/2028	Spot Bond	2.88000		157.90298		2.88000	158.50342			0	0.00
FRS138	On 07/12/2033	Spot Bond	3.19000		195.66704		3.19000	195.83425			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.17000		126.14439		2.17000	280.20804			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.06000		127.10258		2.06000	282.33900			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.78000		120.98467		2.78000	268.73334			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.47000		101.69226		2.47000	132.76125			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.08725			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.00000		136.60353		2.00000	132.34527			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.22091			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.50378			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	99.91642			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.46000		110.46434		2.46000	110.39236			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		31.95410		104.97509	31.71220			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		35.56687		101.07593	35.30654			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		28.83967		100.44759	28.62975			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		33.97231		100.76967	33.72432			0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS81	On 30/10/2042	Spot Bond	2.20000		118.59362		2.20000	118.51872			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	2.16000		98.64973		2.16000	116.22443			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.90800			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.19000		98.39584		2.19000	115.92504			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.52597			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.26000		125.36682		2.26000	352.83262			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.77904			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.40727			0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRX16	On 15/09/2016	Spot Bond	7.58000		103.49365		7.58000	103.43090			0	0.00
FRX17	On 15/09/2017	Spot Bond	8.06500		104.07294		8.06500	104.00588			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.32500		108.31732		8.32500	108.24493			0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.93000		102.17705		8.93000	102.10431			0	760,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.20000		101.12638		9.20000	101.05185			40,000,000	20,000,000.00
FRX23	On 28/02/2023	Spot Bond	9.95500		91.73340		9.95500	91.66078			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	10.04000	105.80149	10.04000	105.71656		0.00		120,000,000	290,000,000.00
FRX26	On 01/10/2026	Spot Bond	10.42000	96.13481	10.42000	97.12363		0.00		2,480,000,000	1,740,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.69000	93.22829	10.69000	93.14917		0.00		740,000,000	3,370,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.81500	94.47109	10.81500	94.38866		0.00		4,460,000,000	2,230,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.20000	81.95781	10.20000	81.89100		0.00		0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.74388		0.00		0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.75446		0.00		0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.78087		0.00		0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.82316		0.00		0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.85486		0.00		0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.99209		0.00		0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.40298		0.00		0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.27295		0.00		0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.45600		0.00		0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.51489		0.00		0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.56396		0.00		0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.77977		0.00		0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	61.41475	100.00000	60.96949		0.00		0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	10.30369	100.00000	10.22898		0.00		0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.72867	100.00000	1.71614		0.00		0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.29002	100.00000	0.28792		0.00		0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000	9.55736	100.00000	9.48807	100.00000	9.48807			0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000	1.60346	100.00000	1.59183	100.00000	1.59183			0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000	0.26902	100.00000	0.26707	100.00000	0.26707			0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.38049	0.00000	100.38049			0	0.00
GFC04	On 11/04/2017	Spot Bond	9.41500	103.03565	9.41500	102.95798	9.41500	102.95798			0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	102.07859	0.00000	102.07859			0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	101.37121	0.00000	101.37121			0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	101.38938	0.00000	101.38938			0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	101.50739	0.00000	101.50739			0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	101.65249	0.00000	101.65249			0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	101.74309	0.00000	101.74309			0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.43736	0.00000	101.43736			0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	11.01402	100.00000	10.93416	100.00000	10.93416			0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	22.74602	100.00000	22.58110	100.00000	22.58110			0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	12.50639	100.00000	12.41571	100.00000	12.41571			0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000	10.31089	100.00000	10.21462	100.00000	10.21462			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	100.00000		0.00000	100.08128			0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.08434			0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.08814			0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.09340			0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.95240			0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.30904			0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.59540			0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.03661			0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.56102			0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.75476			0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.10523			0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.14835			0	560,000,000.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	11.56401		100.00000	11.48017			0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.95187			0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.94050			0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	99.93976			0	0.00
HILC21	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.50834			0	0.00
HILC22	On 13/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.67158			0	0.00
HM1B5U	On 19/07/2045	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
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
HM1B8U	On 19/07/2048	Spot Bond	100.00000		9.18867	100.00000	9.06666				0	0.00
HM1B9U	On 19/07/2048	Spot Bond	100.00000		9.18867	100.00000	9.06666				0	0.00
HM1C4U	On 19/07/2048	Spot Bond	100.00000		9.74747	100.00000	9.61803				0	0.00
HM1C5U	On 19/07/2048	Spot Bond	100.00000		9.74747	100.00000	9.61803				0	0.00
HM1D4U	On 19/07/2048	Spot Bond	100.00000		10.50502	100.00000	10.36704				0	0.00
HM1D5U	On 19/07/2048	Spot Bond	100.00000		10.46591	100.00000	10.32695				0	0.00
HM1E4U	On 19/07/2048	Spot Bond	100.00000		11.34401	100.00000	11.19339				0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.27769				0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.36286				0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.79317				0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.42400	10.00000	111.33700				0	0.00
HPF05	On 17/02/2017	Spot Bond	9.29500		105.38958	9.29500	105.31027				0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000	0.00000	101.76017				0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.65231				0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.50500		105.05747	8.50500	104.98616				800,000,000	1,690,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HWAY23	On 07/12/2023	Spot Bond	1.94000	128.15778	1.94000	284.68576	0.00	4,665,000,000	2,265,000,000.00			
HWAY24	On 07/12/2024	Spot Bond	1.92000	131.34363	1.92000	291.76319	0.00	0	0.00			
HWAY34	On 31/07/2034	Spot Bond	9.67500	96.41110	9.67500	96.33687	0.00	1,200,000,000	1,910,000,000.00			
HWAY35	On 31/07/2035	Spot Bond	9.71500	96.00565	9.71500	95.93143	0.00	0	0.00			
HWF02U	On 30/09/2016	Spot Bond	100.00000	35.58480	100.00000	35.32681	0.00	0	0.00			
HWF04U	On 09/10/2015	Spot Bond	100.00000	85.75641	100.00000	85.16499	0.00	0	0.00			
HWF05U	On 09/10/2016	Spot Bond	100.00000	39.23967	100.00000	38.95519	0.00	0	0.00			
HWF06U	On 20/11/2016	Spot Bond	100.00000	39.30544	100.00000	39.02048	0.00	0	0.00			
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	111.42400	10.00000	111.33700	0.00	0	0.00			
I2025	On 31/01/2025	Spot Bond	1.51500	122.94558	1.55000	122.50328	0.00	15,398,200,000	39,039,403,700.00			
I2033	On 28/02/2033	Spot Bond	1.86500	101.03143	1.86500	101.38702	0.00	0	45,000,000,000.00			
I2038	On 31/01/2038	Spot Bond	1.86500	126.21742	1.86000	126.25358	0.00	13,184,000,000	31,287,256,800.00			
I2046	On 31/03/2046	Spot Bond	2.01000	124.47505	2.01000	124.39837	0.00	85,824,800,000	87,169,996,500.00			
I2050	On 31/12/2050	Spot Bond	1.94000	134.88795	1.95000	134.47907	0.00	3,740,000,000	50,594,039,500.00			
IBL21	On 15/03/2016	Spot Bond	8.35000	104.30992	8.35000	104.24038	0.00	0	620,000,000.00			
IBL22	On 15/03/2018	Spot Bond	8.16500	108.03293	8.16500	107.96248	0.00	0	0.00			
IBL28	On 18/08/2016	Spot Bond	8.17000	103.88393	8.17000	103.81501	0.00	0	0.00			
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	99.94075	0.00	0	0.00			
IBL34	On 31/01/2017	Spot Bond	1.52500	100.21234	1.52500	132.74689	0.00	0	0.00			
IBL36	On 31/01/2022	Spot Bond	2.07000	104.13316	2.07000	135.95227	0.00	0	0.00			
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.13170	0.00	0	0.00			
IBL39	On 02/04/2018	Spot Bond	8.28500	104.05266	8.28500	103.98345	0.00	0	250,000,000.00			
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55637	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
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.56740			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.42400		10.00000	111.33700			0	0.00
IBL45	On 21/12/2018	Spot Bond	8.91500	98.30207		8.91500	98.23181			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.35000	92.86469		9.35000	92.79553			0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.83834			0	0.00
IBL49	On 02/04/2018	Spot Bond	8.89500	98.81835		8.89500	98.74789			0	200,000,000.00
IBL50	On 02/08/2020	Spot Bond	9.40000	98.84935		9.40000	98.77454			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.92793			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.08069			200,000,000	250,000,000.00
IBL54	On 31/07/2016	Spot Bond	7.79500	99.54732		7.79500	99.48528			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.69500	98.55223		8.69500	98.48387			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.99977			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.52396			0	0.00
IBL58	On 13/02/2017	Spot Bond	7.93500	104.84659		7.93500	104.77900			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.65500	105.90300		8.65500	105.82866			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.75500	107.57499		9.75500	107.49012			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.59783			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.13884			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.94530			0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.03801			0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.03875			0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.99424			0	0.00
IBL67	On 31/01/2022	Spot Bond	2.80000	130.28099		2.80000	130.19254			0	0.00
IBL68	On 29/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.64002			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL69U	On 22/07/2018	Spot Bond	100.00000		15.77950	100.00000	15.57224		0.00		0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.01079	100.00000	0.01072		0.00		0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.20293		0.00		0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.15175		0.00		0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.39000		98.06851	9.39000	97.99478		0.00		0	200,000,000.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.37372		0.00		0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.29123		0.00		0	0.00
IDCG06	On 24/11/2024	Spot Bond	10.03000		98.95396	10.03000	98.87505		0.00		0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.04027	5.00000	100.00000		0.00		0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.44056	5.00000	101.39951		0.00		0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.53998	4.00000	101.50721		0.00		0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		101.17553	4.00000	101.14269		0.00		0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		60.71791	100.00000	60.27770		0.00		0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		60.59602	100.00000	60.15670		0.00		0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		60.59602	100.00000	60.15670		0.00		2,500,000,000	2,500,000,000.00
IFM01	On 31/03/2016	Spot Bond	9.20000		106.30138	9.20000	106.22304		0.00		0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.75028		0.00		0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.23398	100.00000	8.17430		0.00		0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.68029		0.00		0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		21.43435	100.00000	21.27895		0.00		0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		22.28448	100.00000	22.12292		0.00		0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.74269	100.00000	1.73271		0.00		0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.25910	100.00000	9.19197		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
IN281U	On 28/11/2019	Spot Bond	100.00000	11.15083	100.00000	11.06999				0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	11.18599	100.00000	11.10489				0	0.00
IN289U	On 30/06/2025	Spot Bond	100.00000	8.88429	100.00000	8.82543				0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	41.03656	100.00000	40.73904				0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000	97.33333	100.00000	96.56085				0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000	95.80052	100.00000	95.05208				0	0.00
IN306U	On 24/06/2020	Spot Bond	100.00000	11.95462	100.00000	11.83662				0	0.00
IN307U	On 30/09/2015	Spot Bond	100.00000	82.89400	100.00000	81.28960				0	0.00
IN308U	On 30/09/2015	Spot Bond	100.00000	82.97762	100.00000	81.37160				0	0.00
IN309U	On 30/09/2015	Spot Bond	100.00000	82.96742	100.00000	81.36160				0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000	84.24882	100.00000	83.68211				0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000	94.31525	100.00000	93.58974				0	0.00
IN542U	On 13/10/2015	Spot Bond	100.00000	83.71560	100.00000	83.14351				0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000	99.02913	100.00000	97.99757				0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000	96.05263	100.00000	95.30026				0	0.00
INA533	On 11/08/2015	Spot Bond	6.45000	99.85883	6.45000	99.75321				0	0.00
INA534	On 18/08/2015	Spot Bond	6.45000	99.73563	6.45000	99.63028				0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000	99.35325	6.60000	99.24627				0	0.00
INA543	On 13/10/2015	Spot Bond	6.75000	98.70400	6.75000	98.59602				0	0.00
INA544	On 20/10/2015	Spot Bond	6.75000	98.57805	6.75000	98.47034				0	0.00
INA545	On 27/10/2015	Spot Bond	6.75000	98.45241	6.75000	98.34498				0	0.00
ING115	On 31/03/2016	Spot Bond	10.95818	101.80194	10.95818	101.46695				0	0.00
ING116	On 31/03/2016	Spot Bond	10.95818	101.03743	10.95818	100.94482				0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.91703				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.89952			0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	102.15509		6.50000	102.10155			0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.91366			0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	91.40146			0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.91393			0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.31881			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.42400		10.00000	111.33700			0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.87651			0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	104.97255			0	0.00
ING297	On 10/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.25019			0	0.00
ING298	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.11717			0	0.00
ING301	On 12/10/2015	Spot Bond		100.00000	83.90805		100.00000	83.33333			0	0.00
ING305	On 08/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.67887			0	0.00
ING310	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.21900			0	0.00
INGR06	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.52500			0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	102.27478			0	0.00
IP275U	On 14/10/2015	Spot Bond		100.00000	83.52403		100.00000	82.95455			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.42400		10.00000	111.33700			0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.35696			0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.36181			0	0.00
IPF06	On 13/04/2017	Spot Bond		8.86000	102.57772		8.86000	102.50486			0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.60364			0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.61830			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.62809			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.30452			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.32103			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.31108			0	0.00
IPFC07	On 29/10/2015	Spot Bond	100.00000	70.18375		100.00000	69.40680			23,500,000,000	20,000,000,000.00
IPL10	On 20/05/2021	Spot Bond	9.74000	100.27302		9.74000	100.19531			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.83605			1,000,000,000	500,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.85500	105.15636		8.85500	105.08211			300,000,000	1,600,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.50690			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.43158			160,000,000	80,000,000.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	100.81684			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	102.18049			2,160,000,000	1,080,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.28111			0	0.00
IV017	On 31/01/2022	Spot Bond	2.75000	100.02227		2.75000	130.57809			0	0.00
IV019	On 31/03/2028	Spot Bond	3.57000	147.50542		3.57000	152.83388			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.66852			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.40424			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.27787			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.14702			800,000,000	400,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	98.68969			80,000,000	40,000,000.00
IV030	On 31/01/2025	Spot Bond	3.55000	102.39845		3.55000	110.30122			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.55000	102.31309		3.55000	110.30122			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.23331			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.55254			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV057U	On 14/07/2018	Spot Bond	100.00000		9.58811	100.00000	9.46218		0.00		0	0.00
IV08	On 30/04/2018	Spot Bond	10.45500		111.14992	10.45500	111.05761		0.00		0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.78592		0.00		0	0.00
IV19A	On 31/03/2028	Spot Bond	3.67000		145.97210	3.67000	145.86259		0.00		0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		98.91599	100.00000	99.72678		0.00		0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		97.33333	100.00000	96.56085		0.00		0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		95.54974	100.00000	94.80519		0.00		0	0.00
IVA531	On 30/07/2015	Spot Bond	6.45000		99.92936	6.45000	99.98233		0.00		0	0.00
IVA533	On 13/08/2015	Spot Bond	100.00000		97.33333	100.00000	96.56085		0.00		0	0.00
IVA534	On 20/08/2015	Spot Bond	6.45000		99.70049	6.45000	98.76089		0.00		0	0.00
IVA537	On 03/09/2015	Spot Bond	6.60000		99.44258	6.60000	98.60920		0.00		0	0.00
IVA538	On 10/09/2015	Spot Bond	6.60000		99.31757	6.60000	98.48628		0.00		0	0.00
IVA539	On 17/09/2015	Spot Bond	6.75000		99.17468	6.75000	99.04752		0.00		0	0.00
IVA542	On 08/10/2015	Spot Bond	6.75000		98.79417	6.75000	98.66798		0.00		0	0.00
IVA543	On 15/10/2015	Spot Bond	6.75000		98.66798	6.75000	98.54212		0.00		0	0.00
IVA544	On 22/10/2015	Spot Bond	6.75000		98.54212	6.75000	98.41657		0.00		0	0.00
IVA545	On 29/10/2015	Spot Bond	100.00000		80.75221	100.00000	80.21978		0.00		0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.42400	10.00000	111.33700		0.00		0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.15422		0.00		0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.48330		0.00		0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.39720		0.00		0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.55634		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
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.24188			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.35799			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.36042			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.36527			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.34340			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.20666			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03989			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.87553			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.56878			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.25902			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.24643			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.58879			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.14541			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.81290			0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.63977			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.65653			0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.65652			0	0.00
IVC036	On 16/07/2019	Spot Bond	9.25500		100.55885		9.25500	100.48471			0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		13.34847		100.00000	13.26051			0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.54490		100.00000	11.46121			0	0.00
IVC040	On 24/07/2021	Spot Bond	9.41000		99.97913		9.41000	99.90422			0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.04051			0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.58995			0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.88878			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	105.56274			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.13971			0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.06303			0	0.00
IVC047	On 27/10/2015	Spot Bond	7.08000		102.05731		7.08000	101.99892			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.87138			0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.56115			0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.26213			0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.00000		0.00000	99.93625			0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.65117			0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.80580			0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.17557			0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.76335			0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.03854			0	0.00
IVC058	On 03/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.58793			0	0.00
IVC059	On 09/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.05107			0	0.00
IVC060	On 31/07/2018	Spot Bond	100.00000		8.89600		100.00000	100.00000			0	0.00
IVC061	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.65232			0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		100.00000		0.00000	99.99956			0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.02069			350,000,000	190,000,000.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.18109			0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		61.26597		100.00000	60.82179			0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.12455			0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.15471			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.01935			0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.15939			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	80.57395		100.00000	80.04386			0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.61645			0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.92561			0	0.00
KSB009	On 05/08/2020	Spot Bond	100.00000	0.00000		100.00000	100.00000			0	0.00
KW01	On 31/10/2027	Spot Bond	8.58000	140.28871		8.58000	140.19266			0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.72545			0	300,000,000.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.97365			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.17737			0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.78783			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.37086			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.35000	99.23223		10.35000	99.15063			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000	104.25253		9.71000	104.17064			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.99986			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.88500	97.58302		8.88500	101.33579			100,000,000	3,310,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.01500	99.33193		9.01500	99.26017			9,540,000,000	5,470,000,000.00
LGL04	On 14/08/2020	Spot Bond	10.02000	100.98260		10.02000	100.90081			0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.14682			300,000,000	150,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.38808			0	0.00
LHL02	On 13/12/2015	Spot Bond	8.10000	102.35179		8.10000	102.28563			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.51237			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.98987			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.53449			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.61526			0	0.00	
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.73250			0	0.00	
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.51037			0	0.00	
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.85822			0	0.00	
MAQ070	On 30/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
MAQ071	On 11/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.80786			0	0.00	
MAQ072	On 10/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.27163			0	0.00	
MAQ073	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	98.76767			0	0.00	
MAQ074	On 13/11/2015	Spot Bond	100.00000		78.15846		100.00000	77.65957			0.00	18,800,000,000	7,300,000,000.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.75680			0	0.00	
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.77725			0	0.00	
MAQ0A3	On 31/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.23160			0	0.00	
MAQ0A4	On 31/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.26231			0	0.00	
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.82076			0	0.00	
MBC024	On 05/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.37086			0	0.00	
MBC025	On 07/10/2015	Spot Bond	0.00000		100.00000		0.00000	98.80856			0	0.00	
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.62641			0	0.00	
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.29377			0	0.00	
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.69226			0	0.00	
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.12966			0	0.00	
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.39652			0	0.00	
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.32472			0	0.00	
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.89351			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.87077			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.86779			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.99581			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.31761			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.34724			0	0.00
MBSA1	On 30/09/2016	Spot Bond	100.00000		35.18990		100.00000	34.86133			12,000,000,000	6,000,000,000.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		56.69066		100.00000	56.27965			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		28.15039		100.00000	27.94630			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		20.11580		100.00000	19.96995			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		20.19563		100.00000	20.04921			0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		22.43912		100.00000	22.27644			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		25.33919		100.00000	25.15548			0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.03794			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.91500		103.03844		8.91500	102.96480			0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.93500		102.56023		8.93500	102.48678			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.34496			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.46095			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.48341			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.10000		103.33472		8.10000	103.26749			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.90500		101.98168		8.90500	101.90928			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.66500		102.39567		9.66500	102.31690			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.74915			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.77559			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.70000		103.07148		9.70000	102.99098			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond		7.25000	103.36713		7.25000	103.30610			0	2,470,000,000.00
MIL02	On 31/05/2017	Spot Bond		9.02500	101.11847		9.02500	101.04534			0	0.00
MIP4C	On 13/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.30661			0	0.00
MIP4F	On 13/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.35295			0	0.00
MIP4U	On 13/01/2016	Spot Bond		100.00000	74.66720		100.00000	73.79897			0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.90358			0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.54000	107.23816		9.54000	105.94382			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.00000		0.00000	100.61590			60,000,000	30,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	37.35355		100.00000	37.08274			0	0.00
MQB02	On 31/05/2017	Spot Bond		8.72500	101.06616		8.72500	100.99543			0	140,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.71500	103.04706		8.71500	102.97543			160,000,000	590,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	7.78244		100.89771	7.72556			0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.88122		100.61875	7.82377			0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
N5A16	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.96833			0	0.00
N5B23	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.03811			0	0.00
N5C23	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.05205			0	0.00
N5D23	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.20379			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
N5E23	On 20/06/2023	Spot Bond			0.00000	100.00000		0.00000	101.33010			0.00	0	0.00
N5F23U	On 20/06/2023	Spot Bond			100.00000	11.80562		100.00000	11.72003			0.00	0	0.00
N5G23U	On 20/06/2023	Spot Bond			100.00000	12.63927		100.00000	12.54763			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond			9.85500	93.52117		9.85500	93.44786			0.00	80,000,000	1,040,000,000.00
NAM02	On 29/06/2020	Spot Bond			9.49000	101.30470		9.49000	101.22774			0.00	300,000,000	150,000,000.00
NBK10A	On 25/07/2016	Spot Bond			7.87500	99.27650		7.87500	99.21401			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond			9.38000	99.70829		9.38000	99.63380			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond			8.99000	105.16578		8.99000	105.09042			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond			9.45500	105.19864		9.45500	105.11944			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond			0.00000	100.00000		0.00000	102.25061			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond			9.35000	100.68510		9.35000	100.62959			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond			0.00000	100.00000		0.00000	101.28412			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond			9.59000	100.38275		9.59000	100.30326			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond			0.00000	100.00000		0.00000	102.33165			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond			10.18000	100.03380		10.18000	99.95151			0.00	7,000,000,000	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond			0.00000	100.00000		0.00000	100.22025			0.00	0	0.00
NBK17A	On 22/04/2026	Spot Bond			10.36000	100.15208		10.36000	100.06920			0.00	240,000,000	620,000,000.00
NBK17B	On 28/11/2016	Spot Bond			0.00000	100.00000		0.00000	101.29806			0.00	0	0.00
NBK18A	On 01/06/2020	Spot Bond			9.33000	101.30297		9.33000	101.22728			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond			0.00000	100.00000		0.00000	100.54251			0.00	0	0.00
NBK19A	On 01/06/2022	Spot Bond			9.74000	101.14318		9.74000	101.06436			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond			0.00000	100.00000		0.00000	100.22051			0.00	0	0.00
NBK20A	On 01/06/2026	Spot Bond			10.43000	101.30570		10.43000	101.22131			0.00	540,000,000	270,000,000.00
NBK20B	On 25/06/2021	Spot Bond			0.00000	100.00000		0.00000	100.70150			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
NBK21A	On 21/07/2027	Spot Bond	10.63000		105.93419		10.63000	100.28184			420,000,000	210,000,000.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.59894			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.61974			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.66345			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.00000		0.00000	101.70628			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	101.78347			1,700,000,000	850,000,000.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.00000		0.00000	100.17340			300,000,000	150,000,000.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.21492			0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.00000		104.41394		7.00000	104.35440			0	2,180,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.20734			0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.98500		112.62930		8.98500	112.54862			220,000,000	3,170,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.75500		38.92935		10.75500	38.89668			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.22274			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.92000		104.24439		7.92000	104.17841			0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.75632			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	97.74558			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.22035			0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.08775			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.04064			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	94.24851			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.69075			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.80994			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.82054			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.05517			50,000,000	50,000,000.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.74171			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.72351			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.72299			600,000,000	300,000,000.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	99.99985			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.83542			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.92500	105.04279		9.92500	108.02491			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.83020			0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.96000	103.85297		9.96000	106.89787			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.83542			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.74969			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.84734			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.84377			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.85421			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.22622			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.44708			0	0.00
NCLN94	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.53030			0	0.00
NED11	On 17/09/2015	Spot Bond	7.60000	104.29279		7.60000	104.22829			0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.09966			1,000,000,000	500,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.25500			0	0.00
NED15	On 08/04/2024	Spot Bond	10.11500	102.61503		10.11500	104.36799			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	99.15565			0	460,000,000.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	102.43267			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.32991			0	0.00
NED19	On 01/07/2025	Spot Bond	0.00000		100.00000		0.00000	100.77902			540,000,000	270,000,000.00
NED20	On 01/07/2025	Spot Bond	11.25000		102.77623		11.25000	101.07247			0	1,500,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.43639			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		118.59034		9.44500	118.50115			0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.54314			460,000,000	230,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.42400		10.00000	111.33700			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.07000		173.13833		2.07000	173.03081			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.41000		99.86450		2.41000	113.75552			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		188.88343		3.45000	188.76262			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.80000		110.09490		2.80000	110.02016			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.16000		151.43335		3.16000	143.48497			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.07000		155.39745		3.07000	155.28519			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.75000		102.62702		8.75000	102.55541			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.38000		105.93720		9.38000	106.02601			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.53062			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.33687			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.38464			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.35601			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.44001			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.58000		105.95976		9.58000	107.25009			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.41328			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.39419				0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000	100.00000	0.00000	101.52197				0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.78000	105.98243	9.78000	106.06470				0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.43237				0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.44192				0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000	100.00000	0.00000	101.60400				0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.79465				0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.67841				0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.47055				0	0.00
NRA018	On 30/11/2018	Spot Bond	8.70500	112.16022	8.70500	112.08190				1,378,000,000	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.44000	117.63134	9.44000	117.54292				1,200,000,000	900,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.96500	177.75694	1.96500	177.64808				17,400,000,000	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.33000	115.83720	10.33000	115.74160				0	2,520,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	102.21442				0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.83636				340,000,000	170,000,000.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.16268				0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.20145				0	0.00
NTC19	On 27/07/2020	Spot Bond	0.00000	100.00000	0.00000	100.08889				320,000,000	160,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.54337				0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.92270				0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	19.23292	100.00000	19.09347				0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	84.00380	100.00000	83.43621				0	0.00
OML01	On 27/10/2015	Spot Bond	7.09000	102.76328	7.09000	102.70440				0	405,100,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000	0.00000	101.44275				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
OML03	On 27/11/2024	Spot Bond		9.90000	97.81760		9.90000	99.38446			0	0.00
OML04	On 19/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.14105			140,000,000	70,000,000.00
OML05	On 19/03/2025	Spot Bond		10.07000	101.72760		10.07000	102.40387			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond		10.63500	101.74230		10.63500	102.25855			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond		11.18000	102.44725		11.18000	102.65242			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	51.57391		100.00000	51.20000			0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.50000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.42400		10.00000	111.33700			0	0.00
PMM16	On 02/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.98897			0	0.00
PMM17	On 06/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.05802			0	0.00
PMM18	On 04/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.92115			0	0.00
PMM19	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.57621			0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.72284			0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.07461			0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.17636			0	0.00
PPC004	On 30/06/2021	Spot Bond		9.64000	103.04896		9.64000	101.78902			0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.08238			0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.08333			0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.08543			0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.09447			0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.09656			0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00008			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R010P	On 21/12/2025	Spot Bond	8.00000		44.28965		8.00000	44.26118			0	0.00
R158	On 15/09/2015	Spot Bond	6.10000		105.98834		6.10000	105.93560			0	28,227,000,000.00
R158P	On 15/09/2015	Spot Bond	6.75000		99.21107		6.75000	99.15649			0	0.00
R159	On 15/09/2016	Spot Bond	6.85000		112.18692		6.85000	112.12533			3,391,300	85,980,541,100.00
R159P	On 15/09/2016	Spot Bond	6.68000		92.92415		6.68000	92.87439			0	0.00
R186	On 21/12/2026	Spot Bond	8.18000		118.18939		8.18000	118.11174			60,034,734,800	54,073,724,600.00
R187P	On 21/12/2026	Spot Bond	7.92000		41.30845		7.92000	41.28216			0	0.00
R188P	On 21/12/2027	Spot Bond	7.84000		38.58739		7.84000	38.56307			0	0.00
R197	On 07/12/2023	Spot Bond	1.52000		293.25329		1.56000	292.27185			15,860,300,000	21,719,555,400.00
R202	On 07/12/2033	Spot Bond	1.81000		237.21911		1.88000	234.74496			6,724,500,000	19,040,589,900.00
R2023	On 28/02/2023	Spot Bond	8.05500		101.57057		8.05500	101.50520			07,812,056,300	74,425,225,500.00
R203	On 15/09/2017	Spot Bond	7.17500		105.22488		7.16500	105.18409			19,043,843,600	35,899,718,800.00
R2030	On 31/01/2030	Spot Bond	8.58000		95.30476		8.58000	95.23951			67,570,003,900	19,733,896,900.00
R2032	On 31/03/2032	Spot Bond	8.66000		99.21749		8.66000	99.14857			02,639,471,500	62,974,175,400.00
R2035	On 28/02/2035	Spot Bond	8.75000		102.82081		8.75000	104.83808			77,600,000,000	72,400,000,000.00
R2037	On 31/01/2037	Spot Bond	8.79500		97.24115		8.79500	97.17294			74,228,018,600	35,682,823,800.00
R204	On 21/12/2018	Spot Bond	7.49500		102.41126		7.48500	102.37925			41,217,287,000	62,465,807,700.00
R2044	On 31/01/2044	Spot Bond	8.83000		99.24109		8.83000	99.17120			53,108,991,100	33,095,062,400.00
R2048	On 28/02/2048	Spot Bond	8.83000		102.84527		8.83000	102.77285			34,079,539,300	73,463,139,900.00
R207	On 15/01/2020	Spot Bond	7.71000		98.66314		7.70000	98.63905			99,097,981,700	85,162,380,100.00
R208	On 31/03/2021	Spot Bond	7.84000		97.38580		7.84000	97.32443			37,149,843,200	44,388,816,400.00
R209	On 31/03/2036	Spot Bond	8.72000		78.65186		8.72500	78.55800			42,439,386,400	22,018,950,200.00
R210	On 31/03/2028	Spot Bond	1.62500		181.39706		1.67000	180.41128			2,020,000,000	38,193,858,200.00
R211	On 31/01/2017	Spot Bond	0.82500		134.19251		0.82500	134.12281			820,000,000	40,557,638,200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R212	On 31/01/2022	Spot Bond	1.46500	141.02583	1.50000	140.65084	0.00	62,519,200,000	37,178,650,700.00			
R213	On 28/02/2031	Spot Bond	8.60000	89.36536	8.60500	89.26572	0.00	69,715,603,800	103,569,611,300.00			
R214	On 28/02/2041	Spot Bond	8.75000	79.90902	8.75000	79.85325	0.00	36,137,790,800	83,976,795,000.00			
R228C	On 15/09/2015	Spot Bond	6.75000	99.21107	6.75000	99.15649	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.67000	96.03355	6.67000	95.98220	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.68000	92.92415	6.68000	92.87439	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.69000	97.49817	6.69000	97.44593	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.67000	94.37411	6.67000	94.32337	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.73000	91.25504	6.73000	91.20554	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.14000	87.62815	7.14000	87.57778	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.19000	84.51041	7.19000	84.46150	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.49000	80.90005	7.49000	80.85131	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.47000	78.03058	7.47000	77.98369	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.45000	75.27740	7.45000	75.23228	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.44000	72.60469	7.44000	72.56123	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.66000	69.27984	7.66000	69.23717	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	7.64000	66.79352	7.64000	66.75248	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	7.76000	63.90006	7.76000	63.86020	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	7.73000	61.62684	7.73000	61.58854	0.00	0	0.00			
R341C	On 21/06/2022	Spot Bond	7.70000	59.45167	7.70000	59.41486	0.00	0	0.00			
R342C	On 21/12/2022	Spot Bond	7.67000	57.36987	7.67000	57.33448	0.00	0	0.00			
R343C	On 21/06/2023	Spot Bond	7.63000	55.41903	7.63000	55.38503	0.00	0	0.00			
R344C	On 21/12/2023	Spot Bond	7.59000	53.55520	7.59000	53.52251	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond	8.12000	49.31198		8.12000	49.27982			0	0.00
R346C	On 21/12/2024	Spot Bond	8.08000	47.55926		8.08000	47.52839			0	0.00
R347C	On 21/06/2025	Spot Bond	8.04000	45.88651		8.04000	45.85687			0	0.00
R348C	On 21/12/2025	Spot Bond	8.00000	44.28965		8.00000	44.26118			0	0.00
R349C	On 21/06/2026	Spot Bond	7.96000	42.76484		7.96000	42.73749			0	0.00
R350C	On 21/12/2026	Spot Bond	7.92000	41.30845		7.92000	41.28216			0	0.00
R351C	On 21/06/2027	Spot Bond	7.88000	39.91704		7.88000	39.89177			0	0.00
R352C	On 21/12/2027	Spot Bond	7.84000	38.58739		7.84000	38.56307			0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.72650			0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.45737			0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.34715			0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.21003			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	26.77668		100.00000	26.58254			0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	21.48640		100.00000	21.33062			0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	31.67450		100.00000	31.44485			0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	98.92473		100.00000	99.95493			0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	43.62504		100.00000	43.30876			0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000	17.97259		100.00000	17.84228			0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	21.36161		100.00000	21.19678			0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.52894		100.00000	8.45742			0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	16.09641		100.00000	15.97221			0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	12.91823		100.00000	12.81855			0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.78465		100.00000	9.70915			0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.05020			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.97250		0.00		0	10,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.37182		0.00		0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.44260		0.00		240,000,000	120,000,000.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.28807		0.00		0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	102.51815		0.00		0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.72259		0.00		0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.22704		0.00		0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.27898		0.00		0	0.00
RDFC25	On 27/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.04528		0.00		0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		100.00000	0.00000	101.55160		0.00		0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.30911		0.00		0	0.00
REBC02	On 20/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.19962		0.00		0	0.00
RED101	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.51491		0.00		0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000	18.05838	18.05838	100.00000	17.92746		0.00		0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	12.66796	12.66796	100.00000	12.57612		0.00		0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000	10.49556	10.49556	100.00000	10.41947		0.00		0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000	9.69832	9.69832	100.00000	9.62800		0.00		0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.52003		0.00		0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	102.39045		0.00		0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	99.89691		0.00		0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.13202		0.00		0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.52885		0.00		0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.32565		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
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.13711			0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.52769			0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.20401			0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	88.35649			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	83.08482			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	92.87746			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	92.18627			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.95625			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	83.56816			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	97.90040			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		101.72153		12.35000	108.06990			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.65221		100.00000	16.55824			0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.05273			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.42544		100.00000	6.37935			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		34.98573		100.00000	34.73208			0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		80.52516		100.00000	80.00000			0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.77557		100.00000	12.68294			0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		47.20855		100.00000	46.86628			0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	103.26798			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	77.35854			0	0.00
RW21	On 21/04/2021	Spot Bond	9.21000		106.12520		9.21000	106.04690			0	960,000,000.00
RW23	On 10/12/2023	Spot Bond	9.57500		101.01203		9.57500	100.93462			0	200,000,000.00
RW28	On 10/12/2028	Spot Bond	9.86500		87.48129		9.86500	104.19088			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.28739			0	0.00
SBK12	On 24/11/2016	Spot Bond	8.05000		105.43495		8.05000	105.36714			0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		111.42400		10.00000	111.33700			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.46445			840,000,000	420,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.41500		102.13944		9.41500	102.06245			500,000,000	250,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.84075			0	500,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	102.07428			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.35401			80,000,000	40,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.55589			2,020,000,000	1,010,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.16224			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	101.54893			620,000,000	310,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.02655			0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		100.00000		0.00000	101.68258			860,000,000	430,000,000.00
SBK23	On 28/05/2027	Spot Bond	11.65500		101.46547		11.65500	101.53449			860,000,000	2,430,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.98500		101.24877		8.98500	101.17585			0	2,380,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.59000		105.80394		7.59000	105.73856			0	0.00
SBN29	On 15/09/2015	Spot Bond	8.17000		105.73234		8.17000	105.66206			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.35000		105.83360		7.35000	105.77025			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.56500		102.54721		8.56500	102.47713			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.49500		105.81568		7.49500	105.75110			0	0.00
SBN35	On 15/09/2015	Spot Bond	8.21000		105.72740		8.21000	105.65679			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.93242			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.59178			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS13	On 22/09/2017	Spot Bond	8.12500	104.71524		8.12500	104.64727			0	100,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.43341			0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.80096			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.94516			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.60000	103.68297		9.60000	103.60331			0	0.00
SBS20	On 15/05/2026	Spot Bond	10.08000	101.95991		10.08000	101.87820			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.75782			560,000,000	280,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.54774			0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.41981			0	0.00
SBS25	On 24/05/2019	Spot Bond	8.81500	101.86337		8.81500	101.79175			300,000,000	430,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	28.01588		100.00000	27.82823			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.59500	107.65211		9.59500	107.56853			0	2,570,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.92265			0	0.00
SBS29	On 12/06/2019	Spot Bond	8.84500	100.71812		8.84500	100.64669			0	0.00
SBS3	On 25/05/2026	Spot Bond	10.09000	89.26778		10.09000	89.19618			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.16882			0	0.00
SBS31	On 27/06/2027	Spot Bond	9.83000	101.05536		9.83000	100.97590			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.81861			0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.84138			0	0.00
SBS34	On 19/09/2024	Spot Bond	9.98000	104.44469		9.98000	104.36180			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.06037			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000	100.00000		0.00000	100.03898			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.11000	96.00130		9.11000	95.93160			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.22000	93.35894		10.22000	93.28311			460,000,000	1,730,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS39	On 29/01/2030	Spot Bond	10.95500	91.18796	10.95500	91.10872			0.00		740,000,000	370,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.54000	97.45357	9.54000	97.37955			0.00		0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.45000	104.31704	7.45000	104.25485			0.00		1,013,400,000	836,700,000.00
SBSI11	On 07/12/2023	Spot Bond	2.17000	126.14439	2.17000	280.20804			0.00		1,220,000,000	610,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.43500	131.73400	1.43500	132.92273			0.00		0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	24.13766	100.00000	23.96266			0.00		0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00		0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00		0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00		0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00		0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.38359			0.00		0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	36.90329	100.00000	36.63574			0.00		0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	169.70646	0.00000	82.63494			0.00		0	0.00
SHI05	On 31/01/2017	Spot Bond	2.09500	117.42485	2.09500	131.64047			0.00		0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.15509	6.50000	102.10155			0.00		0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.21482			0.00		0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.08220			0.00		0	0.00
SHS05	On 29/06/2017	Spot Bond	8.66500	100.96879	8.66500	100.89861			0.00		0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.74319			0.00		184,000,000	91,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.55805			0.00		0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.75178			0.00		0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	39.40089	100.00000	39.11523			0.00		0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.42400	10.00000	111.33700			0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.02741			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.57158			0	1,000,000,000.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	55.73627		100.00000	55.33218			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	43.30575		100.00000	42.99178			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	44.83769		100.00000	44.51261			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.50500	105.23408		9.50500	105.15444			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.21826			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.48958			0	0.00
SHS23	On 29/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.66599			0	0.00
SHS24	On 29/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.69183			0	0.00
SHS25	On 29/06/2020	Spot Bond	9.74000	101.26647		9.74000	101.18757			0	7,300,000.00
SHS26	On 29/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.65237			0	0.00
SLI2	On 15/08/2016	Spot Bond	8.10000	105.99190		8.10000	105.92218			0	1,140,000,000.00
SLI3	On 15/08/2018	Spot Bond	9.13500	102.92538		9.13500	102.84922			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.56500	102.54721		8.56500	102.47713			0	3,770,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.46436			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.45264			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.85047			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.41836			0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.45693			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.47080			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.26500	102.09488		8.26500	102.02713			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.43785			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.28946			0	180,000,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SSA06	On 16/04/2020	Spot Bond			9.43000		97.26961		9.43000	97.19616			0.00	0	440,000,000.00
SSN001	On 01/03/2017	Spot Bond			0.00000		100.00000		0.00000	101.33128			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.77756			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond			0.00000		100.00000		0.00000	100.09047			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond			9.41000		90.82117		9.41000	90.75274			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond			9.41000		90.82117		9.41000	90.75274			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond			9.12000		93.65224		9.12000	93.58418			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond			0.00000		100.00000		0.00000	100.93351			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond			8.04500		103.53822		8.04500	103.47167			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond			2.30000		114.47138		2.30000	114.83456			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond			8.79500		98.64130		8.79500	98.57172			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond			8.50000		104.94839		8.50000	101.51992			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond			10.22000		103.06892		10.22000	102.98473			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond			0.00000		100.00000		0.00000	101.16569			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond			10.47500		76.54459		10.47500	76.48091			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond			0.00000		100.00000		0.00000	100.18716			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond			0.00000		100.00000		0.00000	100.27425			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond			0.00000		100.00000		0.00000	100.78767			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond			0.00000		100.00000		0.00000	100.30928			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond			0.00000		100.00000		0.00000	100.78821			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond			0.00000		100.00000		0.00000	101.42830			0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond			0.00000		100.00000		0.00000	100.94819			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
SSN034	On 02/06/2020	Spot Bond		0.00000	100.00000		0.00000	101.30846			0	0.00
SY1234	On 26/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.52797			0	0.00
SY1239	On 04/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.46916			0	0.00
SY1240	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.75192			0	0.00
SY1241	On 18/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.68286			0	0.00
SY1242	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.69871			0	0.00
SY1243	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.69956			0	0.00
SY1244	On 18/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.68098			0	0.00
SY1246	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.62781			0	0.00
SY1247	On 28/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.50316			0	0.00
SY1248	On 08/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.30432			0	0.00
SY1249	On 10/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.27277			0	0.00
SY1250	On 16/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.17225			0	0.00
SY1252	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	98.55733			0	0.00
SY1253	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.66719			0	0.00
SY1254	On 27/10/2015	Spot Bond		0.00000	100.00000		0.00000	98.39836			0	0.00
SY1255	On 28/10/2015	Spot Bond		0.00000	100.00000		0.00000	98.37929			0	0.00
SZ18	On 30/09/2015	Spot Bond		6.56000	105.15386		6.56000	105.09778			0	0.00
SZ25	On 30/09/2025	Spot Bond		8.83000	104.17757		8.83000	104.10381			0	0.00
T12A10	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.44729			0	0.00
T12A11	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.53218			0	0.00
T12A12	On 21/02/2048	Spot Bond		9.35000	98.55823		9.35000	100.76994			0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	64.57368		100.00000	64.10553			0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.18441			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.94530			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.73913			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.72273			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.75979			0	0.00
TFS131	On 20/11/2015	Spot Bond	100.00000		90.23497		100.00000	89.84434			0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.05776			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.05816			0	0.00
TFS135	On 06/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.49118			0	0.00
TFS136	On 06/07/2020	Spot Bond	0.00000		100.00000		0.00000	100.50394			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.75000		101.02266		7.75000	100.96007			0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.19201			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.19785			0	200,000,000.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.33450		7.83000	100.27170			0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.18879			0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.19610			0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.17334			0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.18879			0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.19610			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		87.14144		7.16000	100.24882			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.21039			0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.20923			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.23716			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.23338			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.34658			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.33372			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.18850			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.19785			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.37220		8.73000	100.30231			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.93411			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.19610			0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.95500	92.78750			8.95500	98.35539			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.77589			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.20347			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.21098			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.20777			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.21417			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.23658			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.23541			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.23318			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.32657			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.32771			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.33228			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	101.42801			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.47621			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.30000	102.31678			9.30000	103.61107			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.44729			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.51477			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.21000		101.61385		9.21000	101.53806			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.45474			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.53218			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.32000		90.80963		9.32000	100.34721			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.60148			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.60148			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.61927			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.61927			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.75554			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.75554			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.77405			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.77211			0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	102.37994			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	102.37994			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	102.58783			0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	102.39044			0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.20377			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.00028		101.06155	5.95636			0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.38934			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.19931			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.52576			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.19931			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.20228			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.20377			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19752			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.20228			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.21863			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.21863			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.21863			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.24239			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.24832			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.24090			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.35913			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.36648			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.36354			0	0.00
TL20	On 22/02/2020	Spot Bond	9.58000		89.85762		9.58000	89.75707			0	100,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		111.42400		10.00000	111.33700			0	0.00
TN17	On 14/11/2017	Spot Bond	8.26500		104.02227		8.26500	103.95361			0	15,500,000,000.00
TN20	On 17/09/2020	Spot Bond	9.58000		107.60019		9.58000	107.51814			768,300,000	12,526,200,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.51278		100.00000	1.50182			0	0.00
TN23	On 06/11/2023	Spot Bond	9.84000		107.92226		9.84000	107.83779			0	11,670,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TN25	On 19/08/2025	Spot Bond		9.94000	101.56491		9.94000	101.48330			0	13,500,000,000.00
TN27	On 14/11/2027	Spot Bond		9.98000	94.38334		9.98000	94.30844			260,000,000	10,370,000,000.00
TN30	On 09/10/2030	Spot Bond		10.37500	104.24242		10.37500	104.15602			0	2,000,000,000.00
TN40	On 09/10/2040	Spot Bond		10.67000	104.06968		10.67000	103.98104			200,000,000	600,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.00257			0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.28884			117,000,000	436,863,200.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.58978			0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.62979			0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.63392			0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.83145			0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	102.24116			0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	101.63189			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.42400		10.00000	111.33700			0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.48663			0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.49677			0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.05397			0	1,000,000,000.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.08888			0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.08034		10.00000	100.00000			0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.07835		9.75000	100.00000			0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.07776		100.00000	10.00000			0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.90156			0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.95722			0	0.00
TRAA3U	On 14/06/2024	Spot Bond		100.00000	8.63124		100.00000	8.56866			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TRAA4U	On 14/06/2024	Spot Bond	100.00000		9.19547	100.00000	9.12881		0.00		0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.98812		0.00		0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		9.53402	100.00000	9.46489		0.00		0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.99430		0.00		0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		9.81614	100.00000	9.74498		0.00		0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	101.16696		0.00		0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		13.25799	100.00000	13.16187		0.00		0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	101.54719		0.00		0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		17.03838	100.00000	16.91486		0.00		0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		12.63882	100.00000	12.54718		0.00		0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.88926		0.00		0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.62643		0.00		0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.36291		0.00		0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000	0.00000	105.25010		0.00		0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	104.04391		0.00		0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000	0.00000	98.30994		0.00		0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000	0.00000	97.81420		0.00		0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000	0.00000	97.50932		0.00		0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	96.79900		0.00		0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		100.00000	0.00000	96.56926		0.00		0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		100.00000	0.00000	96.23893		0.00		0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		100.00000	0.00000	95.92858		0.00		0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		100.00000	0.00000	95.57675		0.00		0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		100.00000	0.00000	95.30756		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
TSP189	On 12/11/2015	Spot Bond		0.00000	100.00000		0.00000	98.11269			0	0.00
TSP190	On 12/05/2016	Spot Bond		0.00000	100.00000		0.00000	94.54717			0	0.00
TSP191	On 26/05/2016	Spot Bond		0.00000	100.00000		0.00000	94.22548			0	0.00
TSP192	On 09/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.88762			0	0.00
TSP193	On 23/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP194	On 14/01/2016	Spot Bond		0.00000	100.00000		0.00000	96.98734			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		15.50000		100.00000	15.38762			0	0.00
TWC090	On 21/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.69732			0	0.00
TWC095	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.24750			0	0.00
TWC098	On 06/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.88539			0	0.00
TWC099	On 18/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.33301			0	0.00
TWC100	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.19774			0	0.00
TWC101	On 26/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.06410			0	0.00
TWC102	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.17089			0	0.00
TWC103	On 25/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.21271			0	0.00
TWC105	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.38019			0	0.00
TWC106	On 14/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.32587			0	0.00
TWC107	On 10/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.28617			0	0.00
TWC108	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.28967			0	0.00
TWC109	On 19/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.27156			0	0.00
TWC110	On 22/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.07551			0	0.00
TWC111	On 21/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.12945			0	0.00
TWC114	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.05411			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWCJ19	On 26/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.17725		0.00		0	0.00
TWCJ20	On 14/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.36039		0.00		0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.08350		0.00		0	0.00
TWCM20	On 14/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.32933		0.00		0	0.00
UG21	On 02/03/2021	Spot Bond	9.24000	110.71822	9.24000	110.63673		0.00		600,000,000	300,000,000.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000	7.60595	100.00000	7.56087		0.00		0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000	8.77905	100.00000	8.69709		0.00		0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	7.43141	100.00000	7.38737		0.00		0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000	8.67891	100.00000	8.59787		0.00		0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.60447		0.00		0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000	91.93955	100.00000	91.25000		0.00		0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.49687		0.00		0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.69186		0.00		0	0.00
VKC10	On 02/02/2016	Spot Bond	100.00000	70.26318	100.00000	69.52616		0.00		16,200,000,000	8,500,000,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.77678		0.00		0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.77655		0.00		0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.63651		0.00		0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.65390		0.00		0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000	100.00000	0.00000	99.78037		0.00		0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.10300		0.00		0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	7.14394	100.00000	7.10160		0.00		0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000	8.40666	100.00000	8.32816		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	
VPB01U	On 20/01/2023	Spot Bond	100.00000		6.96941	100.00000	6.92810				0	0.00	
VPB02U	On 20/04/2023	Spot Bond	100.00000		8.30652	100.00000	8.22895				0	0.00	
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00035	100.00000	0.00035				0	0.00	
WS04	On 30/05/2016	Spot Bond	7.24000		106.31475	7.24000	106.25312				0	8,900,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.36500		241.56812	1.36500	241.43194				105,100,000	105,100,000.00	
WSP2	On 28/05/2017	Spot Bond	7.66500		103.84496	7.66500	103.78131				0	5,000,000,000.00	
WSP3	On 28/05/2019	Spot Bond	8.04000		104.72122	8.04000	104.65395				0	0.00	
WSP4	On 28/05/2020	Spot Bond	8.32500		104.25211	8.32500	104.18282				0	0.00	
WSP5	On 28/05/2021	Spot Bond	8.54000		103.69195	8.54000	103.62128				0	3,060,000,000.00	
Z020	On 19/10/2015	Spot Bond	5.98000		98.75418	5.98000	98.70627				0	0.00	
Z083	On 30/09/2019	Spot Bond	7.43000		73.83697	7.43000	73.79307				0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000		82.39278	100.00000	81.83857				0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000		45.64387	100.00000	45.38458				0	0.00	
<b>Total for j-Bonds :</b>											<b>0.00</b>	<b>8,309,469,544</b>	<b>58 641 193 644.00</b>
<b>Grand Total:</b>											<b>0.00</b>	<b>8,309,697,704</b>	<b>58 644 762 970.00</b>