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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/05/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 06/05/2015	Any day expiry		11.96910	11.96910		12.04320	12.04320		17.83	0	0.00
\$ / R	On 06/05/2015	Any day expiry	11.66	Put	0.93840	0.00094	2.46760	0.00247	0.938	23.75	0	5,500.00
\$ / R	On 06/05/2015	Any day expiry	12.62	Call	0.07360	0.00007	0.59290	0.00059	0.074	33.38	0	5,500.00
\$ / R	On 13/05/2015	Any day expiry		11.97890	11.97890		12.05510	12.05510		16.78	0	6,230.00
\$ / R	On 15/05/2015	Any day expiry		11.98290	11.98290		12.05910	12.05910		16.69	0	0.00
\$ / R	On 18/05/2015	Any day expiry		11.98880	11.98880		12.06500	12.06500		15.97	0	0.00
\$ / R	On 18/05/2015	Any day expiry	12.06	Call	115.02350	0.11502	155.05280	0.15505	115.024	16.34	0	10,000.00
\$ / R	On 18/05/2015	Any day expiry	12.11	Call	98.09540	0.09810	134.13990	0.13414	98.095	16.65	0	4,000.00
\$ / R	On 20/05/2015	Any day expiry		11.99280	11.99280		12.06900	12.06900		16.02	0	1,462.00
\$ / R	On 26/05/2015	Any day expiry		12.00470	12.00470		12.08100	12.08100		15.58	0	0.00
\$ / R	On 26/05/2015	Any day expiry	11.96	Call	201.64090	0.20164	0.00000	0.00000	201.641	15.56	7,000	7,000.00
\$ / R	On 26/05/2015	Any day expiry	12.36	Call	72.27980	0.07228	95.55420	0.09555	72.280	17.35	0	7,000.00
\$ / R	On 27/05/2015	Any day expiry		12.00670	12.00670		12.08290	12.08290		15.61	0	4,610.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	1.78130	0.00178	1.54340	0.00154	1.781	18.58	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	3.00260	0.00300	2.63580	0.00264	3.003	17.81	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	6.59490	0.00659	5.89540	0.00590	6.595	16.66	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	240.40390	0.24040	294.79630	0.29480	240.404	15.56	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	111.82860	0.11183	143.22530	0.14323	111.829	16.61	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	0.47460	0.00047	0.44990	0.00045	0.475	34.72	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry			12.02060	12.02060	12.09690	12.09690		15.45	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	115.69240	0.11569	144.42820	0.14443	115.692	16.73	0.00	0	10,000.00
\$ / R	On 09/06/2015	Any day expiry			12.03250	12.03250	12.10880	12.10880		15.61	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.03850	12.03850	12.11490	12.11490		15.73	0.00	22,855	980,092.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	2.90730	0.00291	2.85380	0.00285	2.907	16.21	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	3.07660	0.00308	3.01460	0.00301	3.077	16.11	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	3.54630	0.00355	3.45900	0.00346	3.546	15.85	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	7.19160	0.00719	6.39750	0.00640	7.192	15.42	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	7.82040	0.00782	6.94720	0.00695	7.820	15.39	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	29.97520	0.02998	26.16460	0.02616	29.975	14.90	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	605.86700	0.60587	675.39410	0.67539	605.867	14.81	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	589.58860	0.58959	658.09720	0.65810	589.589	14.85	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	51.08860	0.05109	43.19720	0.04320	51.089	14.85	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	511.46350	0.51146	576.90870	0.57691	511.463	15.01	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	474.58090	0.47458	538.27160	0.53827	474.581	15.09	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	86.08090	0.08608	73.37160	0.07337	86.081	15.09	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	127.55340	0.12755	109.65400	0.10965	127.553	15.30	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	134.91560	0.13492	116.14570	0.11615	134.916	15.33	0.00	0	6,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Call	261.87740	0.26188	310.06530	0.31007	261.877	15.65	0.00	0	11,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	223.37740	0.22338	195.16530	0.19517	223.377	15.65	0.00	0	34,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	233.70480	0.23370	204.49820	0.20450	233.705	15.68	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	242.79470	0.24279	288.98940	0.28899	242.795	15.72	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	206.46220	0.20646	246.38150	0.24638	206.462	16.04	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	151.43630	0.15144	183.28090	0.18328	151.436	16.71	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	125.87990	0.12588	153.45860	0.15346	125.880	17.10	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	104.54760	0.10455	128.27250	0.12827	104.548	17.49	0.00	0	31,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	566.04760	0.56605	513.37250	0.51337	566.048	17.49	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	93.51490	0.09351	115.13230	0.11513	93.515	17.72	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	86.81960	0.08682	107.11720	0.10712	86.820	17.88	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	82.11970	0.08212	101.47060	0.10147	82.120	17.99	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	43.49500	0.04349	54.01400	0.05401	43.495	19.66	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	1,004.99500	1.00499	939.11400	0.93911	1,004.995	19.66	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	30.53770	0.03054	37.95970	0.03796	30.538	20.66	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	29.14460	0.02914	36.22430	0.03622	29.145	20.80	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,240.64460	1.24064	1,171.32430	1.17132	1,240.645	20.80	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	20.82750	0.02083	26.10580	0.02611	20.828	21.66	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	19.57180	0.01957	24.55600	0.02456	19.572	21.83	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			12.06640	12.06640	12.14340	12.14340		15.73	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	8.09470	0.00809	7.87740	0.00788	8.095	15.71	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	25.42560	0.02543	22.61080	0.02261	25.426	15.16	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	158.22790	0.15823	187.79070	0.18779	158.228	17.17	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	7.74680	0.00775	9.88930	0.00989	7.747	32.69	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.07440	12.07440	12.15160	12.15160		15.67	0.00	0	7,712.00
\$ / R	On 06/07/2015	Any day expiry			12.08640	12.08640	12.16380	12.16380		15.81	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	210.44750	0.21045	244.45430	0.24445	210.448	16.76	0.00	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry			12.10060	12.10060	12.17810	12.17810		15.81	0.00	0	2,477.00
\$ / R	On 29/07/2015	Any day expiry			12.13330	12.13330	12.21070	12.21070		15.98	0.00	0	750.00

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\$ / R	On 29/07/2015	Any day expiry	10.80	Put	21.45120		0.02145	19.76040	0.01976	21.451	15.41	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	49.57740		0.04958	44.10840	0.04411	49.577	14.92	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	197.80630		0.19781	222.69470	0.22269	197.806	17.80	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	23.59750		0.02360	26.90380	0.02690	23.598	31.27	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.19380	12.19380		12.27170	12.27170		16.09	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	33.99490		0.03399	31.41250	0.03141	33.995	15.25	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	68.62550		0.06863	61.74590	0.06175	68.626	14.81	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	219.44630		0.21945	241.75670	0.24176	219.446	18.46	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	35.26310		0.03526	40.93090	0.04093	35.263	30.28	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.20220	12.20220		12.28020	12.28020		16.04	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.22320	12.22320		12.30140	12.30140		16.04	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.23170	12.23170		12.31000	12.31000		16.15	0.00	5,910	150,358.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	27.51040		0.02751	25.34960	0.02535	27.510	15.69	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,661.20770	1.66121		1,737.16770	1.73717	1,661.208	15.61	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	56.32330	0.05632		51.52490	0.05152	56.323	14.80	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,289.91500	1.28992		1,363.24150	1.36324	1,289.915	14.76	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	58.21500	0.05822		53.24150	0.05324	58.215	14.76	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,142.79960	1.14280		1,213.99310	1.21399	1,142.800	14.66	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	86.12270	0.08612		78.56070	0.07856	86.123	14.67	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	102.61870	0.10262		93.57270	0.09357	102.619	14.68	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	150.14990	0.15015		136.97840	0.13698	150.150	14.69	0.00	0	32,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	160.74950	0.16075		146.68910	0.14669	160.750	14.70	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	809.33300	0.80933		872.18010	0.87218	809.333	14.70	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	183.52880	0.18353		167.59640	0.16760	183.529	14.70	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	252.05610	0.25206		228.37140	0.22837	252.056	15.07	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	577.07830	0.57708		625.92680	0.62593	577.078	15.55	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	345.37830	0.34538		315.92680	0.31593	345.378	15.55	0.00	0	35,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	538.74740	0.53875		585.29300	0.58529	538.747	15.74	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	515.99400	0.51599		561.11770	0.56112	515.994	15.86	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	473.17790	0.47318		515.49220	0.51549	473.178	16.10	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	378.27040	0.37827		412.64210	0.41264	378.270	16.90	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	243.48910	0.24349		266.10540	0.26611	243.489	18.59	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	241.67870	0.24168		264.12900	0.26413	241.679	18.62	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	236.34780	0.23635		258.30730	0.25831	236.348	18.71	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	190.48240	0.19048		208.08430	0.20808	190.482	19.64	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	128.03150	0.12803		139.66560	0.13967	128.031	21.43	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	107.07910	0.10708		116.61440	0.11661	107.079	22.32	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	91.74920	0.09175		99.73130	0.09973	91.749	23.16	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.26110	12.26110		12.33970	12.33970		16.12	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	47.38590	0.04739		44.07970	0.04408	47.386	15.13	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	85.30690	0.08531		77.52790	0.07753	85.307	14.61	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	134.59320	0.13459		123.33300	0.12333	134.593	14.64	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	238.02280	0.23802		258.78860	0.25879	238.023	19.13	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	150.21820	0.15022		163.16720	0.16317	150.218	21.25	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	51.47610	0.05148		57.34010	0.05734	51.476	29.64	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.26540	12.26540		12.34400	12.34400		16.13	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.32430	12.32430		12.40350	12.40350		16.19	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	59.21300	0.05921		55.99700	0.05600	59.213	15.05	0.00	0	300.00

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\$ / R	On 28/10/2015	Any day expiry	11.15	Put	100.09990	0.10010	90.44620	0.09045	100.100	14.54	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	255.60440	0.25560	275.28220	0.27528	255.604	19.79	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	69.28950	0.06929	74.89180	0.07489	69.289	29.04	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.38390	12.38390	12.46380	12.46380		16.37	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	68.86020	0.06886	63.99650	0.06400	68.860	14.95	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	108.52020	0.10852	100.90160	0.10090	108.520	14.31	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	266.02850	0.26603	284.44120	0.28444	266.028	20.30	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	70.26860	0.07027	78.64610	0.07865	70.269	28.45	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.41170	12.41170	12.49200	12.49200		16.32	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.41820	12.41820	12.49850	12.49850		16.32	0.00	200	76,541.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,556.85060	1.55685	1,631.45020	1.63145	1,556.851	14.59	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	88.65060	0.08865	82.95020	0.08295	88.651	14.59	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,512.63390	1.51263	1,586.92940	1.58693	1,512.634	14.51	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,342.04040	1.34204	1,412.15420	1.41215	1,342.040	14.28	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,188.34960	1.18835	1,253.02110	1.25302	1,188.350	14.41	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	230.26800	0.23027	211.68110	0.21168	230.268	14.55	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	277.25570	0.27726	256.63790	0.25664	277.256	14.65	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	295.41910	0.29542	274.05820	0.27406	295.419	14.68	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	341.16290	0.34116	311.07940	0.31108	341.163	14.95	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	390.27110	0.39027	357.92100	0.35792	390.271	15.23	0.00	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	738.16020	0.73816	782.84390	0.78284	738.160	15.63	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	451.42530	0.45143	480.75430	0.48075	451.425	17.91	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	427.71070	0.42771	455.52790	0.45553	427.711	18.18	0.00	0	11,629.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	405.63700	0.40564	432.00360	0.43200	405.637	18.45	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	358.69520	0.35870	381.83900	0.38184	358.695	19.09	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	348.16030	0.34816	370.56880	0.37057	348.160	19.25	0.00	0	12,450.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	231.86150	0.23186	246.69160	0.24669	231.862	21.42	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	191.67860	0.19168	203.53630	0.20354	191.679	22.58	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	185.97570	0.18598	193.70900	0.19371	185.976	23.04	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	185.41330	0.18541	191.55090	0.19155	185.413	23.17	0.00	0	73,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	176.73530	0.17674	180.91080	0.18091	176.735	26.76	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.43960	12.43960	12.52010	12.52010		16.39	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	75.58550	0.07559	69.88300	0.06988	75.586	14.79	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	117.45230	0.11745	108.73730	0.10874	117.452	14.23	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	271.18210	0.27118	288.03480	0.28803	271.182	20.77	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	73.96550	0.07397	79.56330	0.07956	73.966	28.20	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.55350	12.55350	12.63520	12.63520		16.49	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	246.00770	0.24601	224.03910	0.22404	246.008	14.33	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	255.56440	0.25556	258.64060	0.25864	255.564	23.87	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.61600	12.61600	12.69850	12.69850		16.54	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.62270	12.62270	12.70530	12.70530		16.53	0.00	400	5,042.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	129.92420	0.12992	121.49330	0.12149	129.924	14.32	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	324.54600	0.32455	299.50850	0.29951	324.546	14.52	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	336.09840	0.33610	310.63910	0.31064	336.098	14.56	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	384.68800	0.38469	357.54160	0.35754	384.688	14.70	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	357.76870	0.35777	374.71940	0.37472	357.769	21.22	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	295.13310	0.29513	297.72050	0.29772	295.133	24.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	280.73440	0.28073	294.60110	0.29460	280.734	27.62	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	52.33350		0.05233	55.57160	0.05557		52.334	27.62	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.81270		12.81270	12.89600	12.89600			16.89	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.82110		12.82110	12.90440	12.90440			16.89	0.00	0	1,300.00
\$ / R	On 15/09/2016	Any day expiry			13.01780		13.01780	13.10080	13.10080			17.30	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.02620		13.02620	13.10910	13.10910			17.39	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.20620		13.20620	13.28880	13.28880			17.58	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.21670		13.21670	13.29920	13.29920			17.58	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.03850		12.03850	12.11490	12.11490			15.73	0.00	62	708.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.23170		12.23170	12.31000	12.31000			16.15	0.00	20	122.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.41820		12.41820	12.49850	12.49850			16.32	0.00	0	10.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.62270		12.62270	12.70530	12.70530			16.53	0.00	0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.29050		18.29050	18.31650	18.31650			14.24	0.00	12,455	27,477.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	27.82110		0.02782	28.83670	0.02884		27.821	15.46	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	21.69790		0.02170	23.82770	0.02383		21.698	16.83	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.57270		18.57270	18.60010	18.60010			14.50	0.00	760	1,231.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	368.36450		0.36836	365.89390	0.36589		368.364	13.97	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	436.80760		0.43681	0.00000	0.00000		436.808	14.11	0.00	14,685	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.84780		18.84780	18.87740	18.87740			14.73	0.00	0	214.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	379.35780		0.37936	379.26710	0.37927		379.358	13.58	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	460.45720		0.46046	0.00000	0.00000		460.457	17.12	0.00	19,860	16,500.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.15340		19.15340	19.18580	19.18580			14.95	0.00	0	20.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10035		0.10035	0.10088	0.10088			12.59	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10210		0.10210	0.10265	0.10265			14.56	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10384		0.10384	0.10441	0.10441			15.61	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.45390		13.45390	13.49900	13.49900			13.26	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	19.95180		0.01995	25.39050	0.02539		19.952	17.08	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.48140		13.48140	13.52650	13.52650			13.55	0.00	735	156,710.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	4.81440		0.00481	4.08120	0.00408		4.814	14.66	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	18.67800		0.01868	16.64440	0.01664		18.678	13.58	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	194.64210		0.19464	181.30570	0.18131		194.642	13.47	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	132.23440		0.13223	151.90430	0.15190		132.234	14.48	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	57.60380		0.05760	68.92920	0.06893		57.604	15.89	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	8.23460		0.00823	10.51790	0.01052		8.235	20.24	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.71670		13.71670	13.76310	13.76310			14.08	0.00	90	14,391.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	90.85360		0.09085	84.07820	0.08408		90.854	13.13	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	128.58100		0.12858	120.04920	0.12005		128.581	13.01	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	847.34450		0.84734	882.25850	0.88226		847.344	13.01	0.00	0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	177.84760		0.17785	189.98870	0.18999		177.848	17.21	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.94880		13.94880	13.99700	13.99700			14.53	0.00	0	10,475.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	206.11990		0.20612	196.14280	0.19614		206.120	12.95	0.00	0	6,666.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	597.48860		0.59749	575.19310	0.57519		597.489	14.42	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	177.71250		0.17771	186.49510	0.18650		177.713	20.40	0.00	0	6,666.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.21180		14.21180	14.26220	14.26220			14.84	0.00	0	2,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.75160		14.75160	14.79930	14.79930			15.97	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AIR03/R157	On 09/03/2016	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
AL12	On 07/05/2015	Index Future	542.42300		542.42300		544.38600	544.38600			0	0.00
AL37	On 07/05/2015	Index Future	453.26700		453.26700		453.86400	453.86400			0	3.00
AL37	On 06/08/2015	Index Future	460.31900		460.31900		460.93100	460.93100			0	122.00
AL37	On 05/11/2015	Index Future	467.92700		467.92700		468.54600	468.54600			0	0.00
AL7T	On 07/05/2015	Index Future	535.97500		535.97500		537.34300	537.34300			0	0.00
AL7T	On 06/08/2015	Index Future	544.31500		544.31500		545.70900	545.70900			0	3.00
AL7T	On 05/11/2015	Index Future	553.31000		553.31000		554.72500	554.72500			0	0.00
ALBI	On 07/05/2015	Index Future	489.28300		489.28300		490.48900	490.48900			223	75.00
ALBI	On 06/08/2015	Index Future	496.89600		496.89600		498.12500	498.12500			224	510.00
ALBI	On 05/11/2015	Index Future	505.10700		505.10700		506.35500	506.35500			0	100.00
ALBI	On 04/02/2016	Index Future	513.86700		513.86700		515.13800	515.13800			0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.54270		9.54270		9.48190	9.48190		12.16	77	14,617.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.49350	0.00049	0.84580	0.00085	0.494	14.79	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	2.07990	0.00208	3.33480	0.00333	2.080	13.93	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	13.06980	0.01307	19.12840	0.01913	13.070	12.70	5,250	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	421.35470	0.42135	371.72650	0.37173	421.355	12.45	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	171.82810	0.17183	142.13350	0.14213	171.828	12.20	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	106.73670	0.10674	88.20220	0.08820	106.737	12.51	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.64810		9.64810		9.58700	9.58700		13.55	70	1,365.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.75230		9.75230		9.69270	9.69270		14.16	0	40.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.87080		9.87080		9.81290	9.81290		13.84	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future	10.02260		10.02260		9.99580	9.99580		12.89	135	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	10.17010		10.17010		10.14330	10.14330		12.93	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future	13.01920		13.01920		12.98730	12.98730		13.93	0	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.28100		13.28100		13.24930	13.24930		15.10	0	1,563.00
CNH / R	On 12/06/2015	Foreign Exchange Future	1.93370		1.93370		1.94480	1.94480		15.05	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future	1.95130		1.95130		1.96150	1.96150		15.13	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future	1.80730		1.80730		1.81480	1.81480		13.15	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.84160		1.84160		1.84930	1.84930		13.22	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
EL28	On 07/05/2015	Bond Future	125.49984		125.49984		125.48884	125.48884			0	0.00
EL28	On 06/08/2015	Bond Future	127.48509		127.48509		127.47529	127.47529			0	0.00
EL28	On 05/11/2015	Bond Future	128.04241		128.04241		128.03185	128.03185			0	0.00
ES18	On 20/04/2018	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
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33	On 07/05/2015	Bond Future	9.63408		82.95503		9.59503	83.24219			0	180.00
ES33	On 06/08/2015	Bond Future	9.72623		84.26043		9.68580	84.55296			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.80975		81.85180		9.76809	82.14882			0	0.00
ES33	On 04/02/2016	Bond Future	9.88949		83.27336		9.84646	83.57578			0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
GOVI	On 07/05/2015	GOVI	485.76000		485.76000		486.92700	486.92700			120	73.00
GOVI	On 06/08/2015	GOVI	493.31800		493.31800		494.50800	494.50800			118	456.00
GOVI	On 05/11/2015	GOVI	501.47000		501.47000		502.67800	502.67800			0	27.00
GOVI	On 04/02/2016	GOVI	510.16700		510.16700		511.39700	511.39700			0	0.00
I2025	On 07/05/2015	Bond Future	121.66168		121.66168		121.22433	121.22433			0	16.00
I2025	On 06/08/2015	Bond Future	122.41226		122.41226		121.96943	121.96943			0	16.00
I2025	On 05/11/2015	Bond Future	124.42525		124.42525		123.97457	123.97457			0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2038	On 07/05/2015	Bond Future	131.19562		131.19562		130.71289	130.71289			813	2,217.00
I2038	On 06/08/2015	Bond Future	131.95041		131.95041		131.46142	131.46142			817	2,814.00
I2038	On 05/11/2015	Bond Future	134.12036		134.12036		133.62270	133.62270			0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2046	On 07/05/2015	Bond Future	132.03001		132.03001		132.01964	132.01964			0	5,889.00
I2046	On 06/08/2015	Bond Future	134.11861		134.11861		134.10940	134.10940			0	6,022.00
I2046	On 05/11/2015	Bond Future	134.92590		134.92590		134.91575	134.91575			0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2050	On 07/05/2015	Bond Future	143.54170		143.54170		142.82060	142.82060			0	2,147.00
I2050	On 06/08/2015	Bond Future	144.34304		144.34304		143.61247	143.61247			0	3,395.00
I2050	On 05/11/2015	Bond Future	146.71649		146.71649		145.97295	145.97295			0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
IGOV	On 07/05/2015	Index Future	230.96900		230.96900		230.59200	230.59200			363	555.00
IGOV	On 06/08/2015	Index Future	234.58200		234.58200		234.20100	234.20100			363	1,080.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IGOV	On 05/11/2015		Index Future	238.47700	238.47700		238.08900	238.08900			0.00	0	17.00
IGOV	On 04/02/2016		Index Future	242.63200	242.63200		242.23800	242.23800			0.00	0	0.00
ILBI	On 07/05/2015		Index Future	625.83500	625.83500		624.82100	624.82100			0.00	0	0.00
ILBI	On 06/08/2015		Index Future	635.91400	635.91400		634.88600	634.88600			0.00	0	159.00
ILBI	On 05/11/2015		Index Future	646.45500	646.45500		645.41100	645.41100			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.14000	93.86000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.23000	93.77000		6.21000	93.79000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	6.26000	93.74000		6.25000	93.75000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015		Jibar Tradeable Future	6.39000	93.61000		6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.42000	93.58000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 21/10/2015		Jibar Tradeable Future	6.55000	93.45000		6.52000	93.48000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.72000	93.28000		6.68000	93.32000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.96000	93.04000		6.91000	93.09000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.16000	92.84000		7.10000	92.90000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.35000	92.65000		7.28000	92.72000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.49000	92.51000		7.41000	92.59000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.61000	92.39000		7.54000	92.46000			0.00	0	0.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.12570	0.12570		0.12700	0.12700			0.00	0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12520	0.12520		0.12650	0.12650			0.00	0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12590	0.12590		0.12620	0.12620			0.00	0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.06010	0.06010		0.06020	0.06020			0.00	0	50,100.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05730	0.05730		0.05720	0.05720			0.00	0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05570	0.05570		0.05610	0.05610			0.00	0	112,380.00
NZ\$ / R	On 12/06/2015		Foreign Exchange Future	9.06250	9.06250		9.10060	9.10060		10.67	0.00	0	0.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	9.12630	9.12630		9.16520	9.16520		11.79	0.00	0	500.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	9.19360	9.19360		9.23500	9.23500		12.80	0.00	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.11990	1.11990		1.11650	1.11650			0.00	0	70.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.12140	1.12140		1.11800	1.11800			0.00	200	12,350.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.12330	1.12330		1.11990	1.11990			0.00	0	0.00
R186	On 07/05/2015		Bond Future	8.08305	122.06300		8.04373	122.39150		8.80	0.00	4,746	26,757.00
R186	On 07/05/2015	7.40	Put	5,888.80000	5.88880	5,560.30000	5.56030	5,888.800	8.59	0.00	4,229	0.00	
R186	On 07/05/2015	7.45	Put	5,444.32000	5.44432	5,115.82000	5.11582	5,444.320	8.61	0.00	4,229	0.00	
R186	On 07/05/2015	7.50	Put	5,002.00000	5.00200	4,673.50000	4.67350	5,002.000	8.63	0.00	4,229	0.00	
R186	On 07/05/2015	7.80	Put	2,393.20000	2.39320	2,070.48000	2.07048	2,393.200	8.73	0.00	300	0.00	
R186	On 07/05/2015	8.00	Put	779.59000	0.77959	600.66000	0.60066	779.590	8.80	0.00	0	4,229.00	
R186	On 07/05/2015	8.05	Put	475.57000	0.47557	365.20000	0.36520	475.570	8.83	0.00	0	4,229.00	
R186	On 07/05/2015	8.10	Put	253.68000	0.25368	200.76000	0.20076	253.680	8.86	0.00	0	4,229.00	
R186	On 06/08/2015		Bond Future	8.14755	118.68707		8.10660	119.02196		8.94	0.00	15,492	41,728.00
R186	On 06/08/2015	7.75	Call	884.35000	0.88435	990.46000	0.99046	884.350	8.85	0.00	0	1,000.00	
R186	On 06/08/2015	8.45	Put	1,161.21000	1.16121	0.00000	0.00000	1,161.210	9.15	0.00	4,229	4,229.00	
R186	On 06/08/2015	8.50	Put	1,038.39000	1.03839	0.00000	0.00000	1,038.390	9.17	0.00	4,229	4,229.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R186	On 06/08/2015	Bond Future	8.55	Put	926.41000		0.92641		0.00000	0.00000	926.410	9.19	4,229	4,229.00
R186	On 06/08/2015	Bond Future	8.90	Put	386.98000		0.38698		350.33000	0.35033	386.980	9.36	0	5,350.00
R186	On 05/11/2015	Bond Future			8.19879		120.62996		8.15638	120.96989		8.83	0	0.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,963.59000		2.96359	2,812.18000	2.81218		2,963.590	8.93	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,849.01000		2.84901	2,701.81000	2.70181		2,849.010	8.94	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,492.18000		2.49218	2,358.72000	2.35872		2,492.180	8.99	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,170.34000		2.17034	2,050.06000	2.05006		2,170.340	9.04	0	6,248.00
R186	On 05/11/2015	Bond Future	9.00	Put	936.67000		0.93667	875.48000	0.87548		936.670	9.29	0	2,600.00
R186	On 04/02/2016	Bond Future			8.24092		117.42513		8.19686	117.77142		8.91	0	5,512.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R197	On 07/05/2015	Bond Future			292.69116		292.69116	292.25747	292.25747				0	183.00
R197	On 06/08/2015	Bond Future			291.26381		291.26381	290.82668	290.82668				0	1,046.00
R197	On 05/11/2015	Bond Future			296.05326		296.05326	295.60727	295.60727				0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0	0.00
R202	On 07/05/2015	Bond Future			244.17623		244.17623	243.80822	243.80822				497	2,650.00
R202	On 06/08/2015	Bond Future			244.82165		244.82165	244.45053	244.45053				481	53,974.00
R202	On 05/11/2015	Bond Future			248.84708		248.84708	248.46867	248.46867				0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0	0.00
R2023	On 07/05/2015	Bond Future			7.87813		100.78314	7.83881	101.00846			6.97	0	9,487.00
R2023	On 06/08/2015	Bond Future			7.94629		102.36904	7.90500	102.59895			6.78	862	10,246.00
R2023	On 06/08/2015	Bond Future	9.07	Put	70.52000		0.07052	62.43000	0.06243		70.520	7.17	0	911.00
R2023	On 05/11/2015	Bond Future			8.00349		100.12017	7.96041	100.35340			6.97	0	0.00
R2023	On 04/02/2016	Bond Future			8.05224		101.85853	8.00704	102.09618			6.68	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0	0.00
R203	On 07/05/2015	Bond Future			7.09961		103.72768	7.07056	103.79040			2.41	260	5,478.00
R203	On 07/05/2015	Bond Future	7.84	Put	0.00000		0.00000	0.00000	0.00000		0.000	2.56	0	5,000.00
R203	On 06/08/2015	Bond Future			7.19903		105.35988	7.16559	105.42468			2.24	260	7,328.00
R203	On 06/08/2015	Bond Future	7.84	Put	108.33000		0.10833	99.83000	0.09983		108.330	2.37	0	5,000.00
R203	On 05/11/2015	Bond Future			7.27043		102.91780	7.23239	102.98324			1.94	0	0.00
R203	On 04/02/2016	Bond Future			7.31502		104.70499	7.27034	104.77188			1.64	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0	0.00
R2030	On 07/05/2015	Bond Future			8.50313		98.03115	8.46886	98.30809				0	2,353.00
R2030	On 06/08/2015	Bond Future			8.57184		95.56545	8.53630	95.84788				0	8,570.00
R2030	On 05/11/2015	Bond Future			8.62500		97.13052	8.58842	97.41710				0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0	0.00
R2032	On 07/05/2015	Bond Future			8.60293		97.81837	8.56861	98.11489				432	123.00
R2032	On 06/08/2015	Bond Future			8.66788		99.35760	8.63237	99.65987				108	1,581.00
R2032	On 05/11/2015	Bond Future			8.72257		96.82828	8.68604	97.13507				0	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		8.77025	98.51004		8.73257	98.82251			0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2037	On 07/05/2015	Bond Future		8.70794	100.33619		8.66861	100.71213			21,416	1,268.00
R2037	On 06/08/2015	Bond Future		8.77259	97.65631		8.73197	98.03924			21,416	33,585.00
R2037	On 05/11/2015	Bond Future		8.82329	99.25558		8.78159	99.64431			0	0.00
R2037	On 04/02/2016	Bond Future		8.86874	96.72165		8.82582	97.11743			0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R204	On 07/05/2015	Bond Future		7.34935	105.13910		7.31528	105.24688		3.40	2,893	8,490.00
R204	On 06/08/2015	Bond Future		7.44037	102.75800		7.40298	102.86856		3.39	4,073	12,468.00
R204	On 06/08/2015	Bond Future	8.41	Put	51.11000	0.05111	45.72000	0.04572	51.110	3.61	0	699.00
R204	On 05/11/2015	Bond Future		7.50584	104.44007		7.46523	104.55201		3.22	0	0.00
R204	On 04/02/2016	Bond Future		7.55085	102.21566		7.50612	102.32990		3.07	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 07/05/2015	Bond Future		8.76280	102.28451		8.72844	102.64400			848	8,972.00
R2044	On 06/08/2015	Bond Future		8.82426	99.51009		8.78881	99.87620			1,114	10,732.00
R2044	On 05/11/2015	Bond Future		8.87255	101.13975		8.83619	101.51147			0	0.00
R2044	On 04/02/2016	Bond Future		8.91591	98.51321		8.87852	98.89177			0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2048	On 07/05/2015	Bond Future		8.74254	101.79354		8.70311	102.21929			1,978	10,255.00
R2048	On 06/08/2015	Bond Future		8.79862	103.39538		8.75799	103.82888			1,595	35,236.00
R2048	On 05/11/2015	Bond Future		8.84768	100.65695		8.80599	101.09720			0	0.00
R2048	On 04/02/2016	Bond Future		8.89231	102.40481		8.84945	102.85303			0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R207	On 07/05/2015	Bond Future		7.55914	101.12875		7.52504	101.26023		4.50	35,851	5,146.00
R207	On 07/05/2015	Bond Future	7.73	Call	659.13000	0.65913	791.89000	0.79189	659.130	4.57	0	66.00
R207	On 06/08/2015	Bond Future		7.64659	99.07774		7.60987	99.21234		4.50	24,940	34,046.00
R207	On 06/08/2015	Bond Future	7.46	Call	597.15000	0.59715	655.16000	0.65516	597.150	4.49	0	70.00
R207	On 05/11/2015	Bond Future		7.70764	100.69990		7.66853	100.83625		4.31	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	804.62000	0.80462	861.09000	0.86109	804.620	4.29	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	904.36000	0.90436	965.15000	0.96515	904.360	4.31	0	19.00
R207	On 04/02/2016	Bond Future		7.75511	98.80596		7.71301	98.94503		4.19	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	764.00000	0.76400	813.60000	0.81360	764.000	4.14	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	1,055.89000	1.05589	1,117.13000	1.11713	1,055.890	4.19	0	19.00
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
R208	On 07/05/2015	Bond Future		7.66840	96.47814		7.63415	96.63395		5.66	34,755	45,749.00
R208	On 06/08/2015	Bond Future		7.74233	97.99631		7.70596	98.15560		5.51	35,125	40,697.00
R208	On 06/08/2015	Bond Future	8.85	Put	54.82000	0.05482	49.31000	0.04931	54.820	5.82	0	198.00
R208	On 05/11/2015	Bond Future		7.79922	96.20017		7.76092	96.36166		5.49	0	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 05/11/2015	Bond Future	8.48	Put	521.96000		0.52196		489.52000	0.48952	521.960	5.72	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.84289		97.87067		7.80228	98.03528		5.20	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.65260		77.67205		8.61319	77.98332		14.01	0.00	1,083	7,938.00
R209	On 07/05/2015	Bond Future	8.30	Put	2,854.19000		2.85419		2,544.61000	2.54461	2,854.190	13.91	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.71008		78.89426		8.66948	79.21123		13.75	0.00	1,037	25,841.00
R209	On 06/08/2015	Bond Future	9.90	Put	139.28000		0.13928		125.86000	0.12586	139.280	14.44	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.75836		77.03741		8.71672	77.35923		14.30	0.00	0	0.00
R209	On 04/02/2016	Bond Future			8.80035		78.37535		8.75756	78.70307		13.97	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/05/2015	Bond Future			179.24659		179.24659		179.23291	179.23291			0.00	82	246.00
R210	On 06/08/2015	Bond Future			182.08210		182.08210		182.07031	182.07031			0.00	84	853.00
R210	On 05/11/2015	Bond Future			182.95669		182.95669		182.94361	182.94361			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/05/2015	Bond Future			132.28387		132.28387		132.27663	132.27663			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.74689		132.74689		132.74106	132.74106			0.00	1,120	1,120.00
R211	On 05/11/2015	Bond Future			134.92994		134.92994		134.92330	134.92330			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/05/2015	Bond Future			139.45224		139.45224		139.44191	139.44191			0.00	32	0.00
R212	On 06/08/2015	Bond Future			139.86957		139.86957		139.86076	139.86076			0.00	7	1,113.00
R212	On 05/11/2015	Bond Future			142.16985		142.16985		142.16005	142.16005			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.54781		88.08792		8.51345	88.35517		11.98	0.00	2,678	13,429.00
R213	On 06/08/2015	Bond Future			8.60987		89.47402		8.57434	89.74642		11.73	0.00	2,509	18,967.00
R213	On 05/11/2015	Bond Future			8.66401		87.39392		8.62748	87.67035		12.18	0.00	0	0.00
R213	On 04/02/2016	Bond Future			8.71296		88.91135		8.67527	89.19290		11.86	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.68748		78.89944		8.64804	79.22984		14.78	0.00	3,823	756.00
R214	On 06/08/2015	Bond Future			8.74219		80.14100		8.70158	80.47745		14.52	0.00	5,214	20,555.00
R214	On 05/11/2015	Bond Future			8.78991		78.16130		8.74828	78.50292		15.08	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
R214	On 04/02/2016	Bond Future	8.83312		79.51847		8.79036	79.86623		14.74		0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000				0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000				0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,337.56000		21,337.56000		21,434.12000	21,434.12000				0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.39110		4.39110		4.41840	4.41840		11.76		0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.34600		4.34600		4.37110	4.37110		12.62		0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.60240		1.60240		1.60470	1.60470				0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.55730		1.55730		1.55730	1.55730				0	0.00
Total for Derivatives :											0.00	346,290	4116413.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.71586			100.69764				0	0.00
AA03	On 11/05/2015	Spot Bond	6.60500		99.94574		6.58000	99.92794				0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.91854			100.89794				0	0.00
AA05	On 22/03/2019	Spot Bond	8.81500		102.63075		8.78000	102.72069				400,000,000	200,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.48304			100.46200				0	0.00
AA07	On 15/04/2021	Spot Bond	9.13500		102.18430		9.10000	102.31891				0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		107.81300		10.00000	107.78500				0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		101.57439			101.55259				0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.32101			100.29811				0	0.00
AB013	On 21/11/2018	Spot Bond	9.40000		100.58313		9.36500	100.65893				0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		11.43895		100.00000	11.41031				0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		105.05169		10.84000	105.02106				0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.59211		100.00000	10.57114				0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.54384			100.47099				0	0.00
AB09	On 03/05/2017	Spot Bond	8.69500		102.97230		8.66500	103.00325				0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	108.92100		10.00000	108.89300			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.05000	279.47854		2.07000	279.01662			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.43031			101.41130			6,900,000,000	6,900,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.31365			101.29313			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.12816			101.10664			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.15629			101.13421			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	98.64801			98.62710			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.16314			100.14328			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.07757			100.05740			0	0.00
ABN05	On 18/04/2021	Spot Bond	1.79000	174.46564		1.81000	174.23140			0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.63027		2.76000	164.58436			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	175.26385		2.17000	175.21780			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	184.84109		1.82000	184.79434			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.09125	80.87113		8.06125	80.91522			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.09125	80.87113		8.06125	80.91522			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	99.09000			99.01000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	101.00543			100.98372			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	98.25000			98.17000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	97.32000			97.25000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	96.82000			96.75000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	95.41000			95.34000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	95.71000			95.65000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.61212			100.59219			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.51031			100.48989			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond	0.00000		94.33000			94.27000			0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		93.63000			93.58000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		93.35000			93.30000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		93.09000			93.04000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.83111			100.81111			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.89500		104.19132		6.87000	104.18123			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.48217			100.46020			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		91.36000			91.31000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		91.16000			91.12000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.34000		111.86176		2.38000	111.44212			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.19000		165.11573		2.19000	165.07230			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.08000		224.10876		2.09000	223.73578			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000			95.40000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		89.87000			89.83000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.48500		92.00841		9.44500	92.18964			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		101.91000			101.88000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		72.83000			72.00000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		101.90906			104.69035			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		97.43000			97.43000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		106.42000			106.42000			0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN76	On 21/12/2026	Spot Bond	9.63000		109.96389		9.63000	109.93549			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		101.04000			101.02000			0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN79	On 21/12/2026	Spot Bond	9.48500		111.01416		9.44500	111.27824			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.84000		91.24312		8.80500	91.37065			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		104.71000			104.71000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		116.12000			116.05000			0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN87	On 21/12/2026	Spot Bond	9.58000		110.32442		9.54000	110.58577			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		91.54000			91.50000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		101.27285			101.25111			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.17464			100.15277			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.24500		105.46564		8.21500	105.51962			0	1,411,600,000.00
ABS11	On 09/04/2021	Spot Bond	8.84500		103.38562		8.81000	103.52274			1,000,000,000	500,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.94500		100.56661		8.91000	100.68016			12,000,000,000	3,611,100,000.00
ABS7	On 11/09/2026	Spot Bond	9.68000		95.38508		9.64000	95.62175			2,920,000,000	1,660,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.49000		102.84246		7.45000	102.85519			0	200,000,000.00
ABSI2	On 07/12/2023	Spot Bond	1.86000		283.21025		1.88000	282.74253			0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.19000		130.99622		1.19000	130.96528			0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.85000		135.15693		1.85000	135.12256			0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00622		100.00000	0.00672			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		89.63457	100.00000	89.42064		0.00		0	0.00
ACL028	On 15/09/2015	Spot Bond	11.05500		102.70605	11.03000	102.68499		0.00		0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		102.13911		102.11172		0.00		0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		9.67398	100.00000	9.65054		0.00		0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		102.19167		102.16358		0.00		0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		102.93749		102.89948		0.00		0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		57.66139	100.00000	57.52170		0.00		0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		102.08655		102.05986		0.00		0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		69.70987	11.00000	69.68994		0.00		0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		36.90329	100.00000	36.81389		0.00		0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		101.17217		101.14834		0.00		0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		101.28230		101.25619		0.00		0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		101.12304		101.10022		0.00		0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		101.15624		101.13273		0.00		0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		101.17084		101.14704		0.00		0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		102.29968		102.27559		0.00		0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		102.29968		102.27559		0.00		0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		102.31258		102.28836		0.00		0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		102.31258		102.28836		0.00		0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		102.28677		102.26282		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
ACL088	On 20/12/2015	Spot Bond	0.00000		95.78293			95.76427			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.92100		10.00000	108.89300			0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.95147			100.92945			0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		101.13635			101.11327			0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		101.16930			101.14553			0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		101.18252			101.15847			0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		101.15599			101.13248			0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		101.09650			101.07423			0	0.00
ACL104	On 20/12/2019	Spot Bond	9.34500		103.75788		9.31000	103.86396			0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000		100.23200			100.20879			0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000		100.84703			100.82426			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		89.95041			89.93035			0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		182.74519			183.91751			0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		182.77078			183.94271			0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		101.12295			101.10014			0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		102.06163			102.03994			0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		101.49098			101.46832			0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		102.06058			102.03892			0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		102.27812			102.25428			0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		102.67934			102.65613			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.92100		10.00000	108.89300			0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		101.39387			101.37043			0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		102.14136			102.12099			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACL145		On 20/12/2021	Spot Bond	0.00000	101.12696			101.10406			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	102.03383			102.01258			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.10326			101.08086			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.05673			101.03529			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.33731		10.23000	101.30985			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	101.03268			101.01173			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	117.40337			117.83803			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.47500	104.80903		9.44000	104.90049			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	101.09920			101.07688			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.32659		1.75000	117.29709			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.01937			100.99870			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.07013			101.04802			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.10302			101.08023			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.03722			101.01579			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.15902			101.13869			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.85134			100.82751			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.50338			102.48279			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.02536			101.00418			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.98346			101.96198			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.09645			101.07379			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.07588			101.05403			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.13217			101.10916			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.14942			101.12606			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
ACL191	On 20/09/2015	Spot Bond		0.00000	101.21104			101.19201			0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	101.42261			101.40340			0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	101.15349			101.13004			0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	101.15349			101.13004			0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	101.20815			101.18316			0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	101.07672			101.05446			0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	101.21873			101.19394			0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	102.83527			102.81263			0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	101.20815			101.18316			0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	97.91307			97.89370			0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	101.17607			101.15216			0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	101.15561			101.13173			0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	133.53857			134.42104			0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	135.44298			136.33795			0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	101.01087			100.99000			0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	101.00164			100.98096			0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	101.50802			101.48898			0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	101.02668			101.00548			0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.10492			100.08296			0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	101.07013			101.04802			0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	101.01218			100.99128			0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	101.01087			100.99000			0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	101.11103			101.08845			0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	101.39623			101.37275			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.18443			100.16112			0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.17934			100.15670			0	0.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	101.67858			101.65461			0	0.00
ADCP10	On 29/05/2015	Spot Bond		0.00000	103.25465			103.23456			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		25.56532	100.00000	25.50130				0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		14.48848	100.00000	14.45339				0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	101.50581			101.48511			0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	101.65703						0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	101.75779						0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.37935			100.35818			0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.41577			100.39256			0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.46424			100.43833			0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.36027			100.34008			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.03000		99.04866	8.00000	99.05398				0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.46088			100.43505			0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.53426			100.50431			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		37.04519	100.00000	40.79649				0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		9.63242	100.00000	10.49698				0	0.00
AIR01	On 15/03/2019	Spot Bond	8.99500		99.91290	8.96000	100.00019				0	2,997,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.58000		111.78008	9.54000	111.98805				0	0.00
AIR03	On 09/03/2016	Spot Bond	7.36000		104.54059	7.32000	104.55290				0	261,000,000.00
AIR04	On 29/05/2024	Spot Bond	9.22500		104.22891	9.18500	104.44571				0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		11.90300	100.00000	11.87666				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AIR05	On 29/05/2030	Spot Bond	9.94500	104.83216		9.91000	105.07584			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.44000	168.92673		2.44000	168.88117			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.34542			101.32387			0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	101.21743			101.19840			0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	92.87532		100.00000	92.63959			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.92826			100.90678			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.99810			100.97499			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	100.97818			100.95908			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.89730			101.86839			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.94524			100.92572			0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	101.05673			101.03528			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	101.17150			101.14342			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	101.63823			101.62129			0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	93.58000			93.43000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	101.38250			101.36561			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	112.02748			111.56651			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.33000	243.50848		2.34000	243.11884			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	112.10253			111.60764			0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN025	On 07/08/2015	Spot Bond	0.00000		113.17524			111.81274			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		99.69348			99.67001			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		108.38459			107.79102			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		110.90431			110.52589			0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		99.93333			99.91113			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.34500		215.94957		2.35500	215.59111			0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000		101.14754			101.12783			0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		100.92226			100.90190			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.51366			100.49310			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		100.47126			100.44979			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		100.36913			100.34604			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		100.22909			100.20609			0	0.00
ASN060	On 02/05/2018	Spot Bond	0.00000		100.15715			100.13751			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		100.17988			100.15725			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		35.83694		100.00000	35.75719			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		17.84994		100.00000	17.80670			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		17.95289		100.00000	17.90940			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.48963		100.00000	17.44726			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		30.75967		100.00000	30.66036			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN49U	On 19/09/2016	Spot Bond	100.00000		42.53971		100.00000	42.43665			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		17.57282		100.00000	17.53025			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		29.21867		100.00000	29.13728			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		40.85125		100.00000	40.73746			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		101.13959			101.11983			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.93175			100.91252			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.81743			100.79638			0	0.00
BAW11	On 01/10/2018	Spot Bond	9.04500		103.14095		9.01000	103.21807			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.06348			101.04295			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.33062			100.26028			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		101.43053			101.40994			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.59494			101.57385			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.41500		104.64835		9.38000	104.77193			0	1,070,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.88500		102.97952		6.86000	102.97078			0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		54.17061		100.00000	54.03794			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.66500		99.28837		9.63000	99.43411			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		103.24528			103.22349			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.84500		103.28425		8.81500	103.32457			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.88836		102.13766		10.89501	102.10419			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.89455		101.32204		10.89744	101.29154			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.91877		101.32228		10.92231	101.29144			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		101.13409			101.10425			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.94934		101.31102		10.95400	101.27949			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.83248		101.09598		11.82651	101.07714			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA09	On 31/12/2015	Spot Bond	0.00000		101.15974			101.12922			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		101.15974			101.12922			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		101.15981			101.12929			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.13836		101.06894	11.14501		101.03514			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.06134		101.39512	11.06869		101.36134			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.89455		101.32204	10.89744		101.29154			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.01229		101.51356	11.01954		101.47879			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.21851		101.19242	10.22529		101.15939			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.10337			101.07435			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		101.08142			101.05261			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		101.08142			101.05261			0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.99797			99.99797			0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.24534		103.60243	8.25882		103.56396			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.62000		100.15426	11.59000		100.17877			0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		101.05111			101.02311			0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.54500		98.33005	11.51500		98.36042			0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.99797			99.99797			0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		101.00604			100.97962			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		100.96233	9.28000		100.93688			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		101.06627			101.03786			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.34500		100.78249	11.31000		100.82872			0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		101.03594			101.00835			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		101.06121			101.03294			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.06121			101.03294			0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.89645			99.89645			0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.02381			100.99655			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.08255			101.05409			0	100,000,000.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.99797			99.99797			0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.08255			101.05409			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.02583			100.99851			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.04704			101.01952			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.08265			101.05419			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.85207			100.82974			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.88394			100.86043			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.88836	102.43621		13.89501	102.39452			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.19573	101.81539		15.20107	101.76606			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.09762	101.59250		14.10607	101.54581			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	101.38810			101.35102			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.38810			101.35102			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.38810			101.35102			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.43812			101.39969			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.21247			101.18013			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	31.87915		100.00000	31.81866			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.51527		100.00000	20.46502			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.67120		100.00000	18.62547			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.52543		100.00000	11.49720			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.54173		100.00000	11.51377			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.93480		100.00000	13.90067			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.07427		100.00000	12.04469			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.33736			100.31753			0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.57814			100.55955			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.61168			100.59200			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.39929			100.38011			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.69848		100.00000	8.67740			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.69848		100.00000	8.67740			0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		96.56085		100.00000	96.30607			0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		92.87532		100.00000	92.63959			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		82.76644		100.00000	82.57919			30,000,000,000	7,500,000,000.00
BD0202	On 31/12/2018	Spot Bond	1.76000		182.54630		1.78000	182.37523			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.10000		160.34012		8.06000	161.10643			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.10000		160.68691		8.06000	161.44689			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.48500		97.60090		8.44500	97.88404			0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BEER02	On 28/03/2018	Spot Bond	7.94500		98.70187		7.91000	98.76877			0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.04291			101.02345			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.35801			100.33696			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.93633			100.91608			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.38777			100.36496			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.41064			100.38647			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.47424			100.44632			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG22YU	On 21/07/2016	Spot Bond	100.00000		34.16284		100.00000	34.07917			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		100.16912			100.14784			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.17233			100.15065			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.17340			100.15158			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.18623			100.16279			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.20329			100.17770			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		33.41716		100.00000	33.33531			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		33.41716		100.00000	33.33531			0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		101.14273			101.12137			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		101.16433			101.14256			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.34500		102.03929		8.31500	102.06757			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.22911			101.20610			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.34409			101.31888			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		23.90627		100.00000	23.84836			0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		23.90627		100.00000	23.84836			0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		103.09766			103.07301			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.09500		104.17510		11.06000	104.26572			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.07723			100.05147			0	0.00
BGL04	On 05/02/2025	Spot Bond	10.98500		99.14715		10.95000	99.24235			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		101.92822			101.90726			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		70.22315		100.00000	70.08992			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		101.39746			101.37712			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BID05	On 26/06/2019	Spot Bond	0.00000		100.44745			100.42692			0	0.00
BID06	On 30/06/2019	Spot Bond	8.65500		103.80321		8.62000	103.89957			4,400,000,000	2,200,000,000.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.98260			0	0.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		98.81412			98.79669			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.41923			100.40084			0	0.00
BIDC47	On 07/08/2015	Spot Bond	100.00000		80.04386		100.00000	100.00000			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		101.35916			101.34129			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.57123			101.55046			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		101.34846			101.32995			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		101.41505			101.39560			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		101.53606			101.51493			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		102.03973			102.01156			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		102.86256			102.82396			0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000		101.04209			101.02413			0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		91.32107		100.00000	91.09724			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.24364			100.21930			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.25045			100.22544			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		96.84613			96.82702			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		96.22387			96.20499			0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		97.07447		100.00000	96.81698			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000		98.72170			98.70318			0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000		99.82545			99.80800			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BTC029	On 21/05/2015	Spot Bond	0.00000	99.77322			99.75578			0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000	99.40611			99.38865			0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	99.70390			99.68648			0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000	99.65111			99.63366			0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000	99.38837			99.37090			0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000	98.94875			98.93122			0	0.00
BTC036	On 12/05/2015	Spot Bond	0.00000	99.80193			99.75241			0	0.00
BTC037	On 06/07/2015	Spot Bond	0.00000	98.96687			98.94936			0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000	98.80924			98.79173			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000	98.70383			98.68631			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000	98.60109			98.58361			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000	98.59303			98.57566			0	0.00
BTC042	On 04/06/2015	Spot Bond	100.00000	93.11224		100.00000	100.00000			0	0.00
BTC043	On 04/08/2015	Spot Bond	100.00000	80.57395		100.00000	100.00000			0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	39.47353		100.00000	39.37686			0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000	100.92346			100.90154			0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000	100.95749			100.93475			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	101.08105			101.06000			0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	101.69746			101.67626			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000	15.28739		100.00000	15.22766			6,500,000,000	13,000,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.54500	106.39035		9.51500	106.40583			0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	104.65239			104.62752			0	0.00
CBL11	On 06/05/2016	Spot Bond	9.09500	101.38236		9.06500	101.38616			0	319,600,000.00
CBL12	On 06/09/2018	Spot Bond	12.54500	98.64721		12.51000	98.70581			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CBL13	On 01/02/2019	Spot Bond	0.00000		97.16422			97.08310			0	0.00	
CBL14	On 01/02/2019	Spot Bond	12.84500		99.26940		12.81000	99.33438			0	0.00	
CBL15	On 18/05/2015	Spot Bond	0.00000		101.73318			101.71226			0	0.00	
CBL16	On 18/05/2017	Spot Bond	8.99500		105.26212		8.96500	105.29142			0	1,639,500,000.00	
CBL17	On 23/08/2019	Spot Bond	0.00000		98.84224			98.81107			0	0.00	
CBL18	On 23/08/2019	Spot Bond	12.84500		96.46349		12.81000	96.53924			0	0.00	
CBL19	On 02/11/2015	Spot Bond	0.00000		100.41502			100.34416			0	0.00	
CBL20	On 14/12/2019	Spot Bond	0.00000		95.06441			95.03137			0	0.00	
CBL21	On 06/05/2016	Spot Bond	0.00000		99.84832			99.82873			0	0.00	
CBL22	On 06/05/2020	Spot Bond	10.46500		92.54963		10.43000	92.65131			0	0.00	
CCT01	On 23/06/2023	Spot Bond	9.95000		119.03802		9.91000	119.24691			0	0.00	
CCT02	On 12/06/2024	Spot Bond	10.23000		112.74352		10.19000	112.95903			0.00	4,000,000,000	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.93000		109.22942		9.89000	109.46183			0	0.00	
CGR10	On 08/12/2016	Spot Bond	0.00000		101.87853			101.84731			0	0.00	
CGR11	On 28/03/2016	Spot Bond	11.74500		101.56336		11.71500	101.55670			0	0.00	
CGR13	On 27/06/2016	Spot Bond	0.00000		101.22422			101.19505			0	0.00	
CGR14	On 13/02/2018	Spot Bond	0.00000		101.63513			101.60820			0	0.00	
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.92130		10.00000	108.89280			0	0.00	
CGR15	On 22/07/2017	Spot Bond	0.00000		100.86395			100.83640			0	0.00	
CGR16	On 22/09/2017	Spot Bond	0.00000		101.20469			101.17860			0	0.00	
CGR17	On 24/10/2017	Spot Bond	0.00000		100.37928			100.35214			0	0.00	
CGR18U	On 04/05/2018	Spot Bond	100.00000		8.75265		100.00000	8.72502			0.00	6,000,000,000	3,000,000,000.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.70295			100.65892			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CIG02	On 30/08/2016	Spot Bond		0.00000	101.63325			101.60851			0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.92908			100.90471			0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.96470			100.93937			0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	101.00586			100.97944			0	0.00
CLA1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	102.86190			102.82490			0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	102.83250			102.79589			0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	102.98788			102.94920			0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	101.12306			101.10025			0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	101.59597			101.57630			0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	103.52071		10.11000	103.49250			0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.66244			100.64114			0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	121.42825		2.76000	121.39435			0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	107.20244			107.20244			0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	121.34396		3.14000	121.30890			0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	101.52737		8.25000	101.50507			0	0.00
CLN198	On 13/09/2021	Spot Bond		2.55000	124.78536		2.55000	124.75136			0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	120.80066		2.40000	120.76824			0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	101.56579			101.53380			0	0.00
CLN215	On 17/10/2016	Spot Bond		8.43000	100.59986		8.39000	100.63065			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN219	On 20/10/2016	Spot Bond	0.00000		100.38467			100.36310			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.39618			100.37405			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.48000		100.63813		8.44000	100.66906			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.48000		100.63813		8.44000	100.66906			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.53000		103.78217		8.49000	103.81687			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		101.14963			101.12626			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		101.26377			101.23804			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.92100		10.00000	108.89300			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.92100		10.00000	108.89300			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		99.88329			99.86364			0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		101.62070			101.59866			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		101.85983		9.35000	101.83412			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		101.85983		9.35000	101.83412			0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		101.72195			101.70120			700,000,000	700,000,000.00
CLN257	On 26/03/2017	Spot Bond	0.00000		101.39089			101.36971			200,000,000	1,500,000,000.00
CLN258	On 26/03/2017	Spot Bond	0.00000		101.80928			101.78864			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		101.80928			101.78864			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		101.80928			101.78864			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		101.30962			101.28820			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.27500		102.30793		9.24000	102.39576			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		100.89879			100.87823			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond	0.00000	101.30232			101.27580			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.36751			101.34609			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.36109			101.33981			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.42337			101.40189			0	750,000,000.00
CLN275	On 22/05/2017	Spot Bond	0.00000	101.56168			101.54097			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	101.80113			101.77625			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.57539			101.55413			0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	101.80217			101.78098			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	102.17262			102.15189			0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.00448			100.98495			0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.90312			100.88350			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.02405			101.00290			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.26555			100.24548			0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	101.89500			101.87302			0	600,000,000.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.26524			101.24054			0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.07380			101.04891			0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.09625			103.07382			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.92100		10.00000	108.89300			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.80485			100.78005			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.06218			101.03755			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.86326			100.83835			0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.22530			101.20037			0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.82913			100.80433			0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.96364			100.93898			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond		0.00000	100.94882			100.92421			0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	141.88676			141.88676			0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	102.36418			102.34056			0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	142.03440			142.03440			0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	141.31589			141.31589			0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	141.70176			141.70176			0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	138.55906			138.55906			0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	138.98551			138.98551			0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	99.85495			99.83082			0	0.00
CLN314	On 14/11/2022	Spot Bond		10.76500	93.64081		10.72500	93.80831			0	0.00
CLN315	On 20/03/2023	Spot Bond		11.28500	95.06064		11.24500	95.22911			0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.90715			100.88363			0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	101.22390			101.19859			0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	99.85823			99.83463			0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.30608			100.28416			0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.19150			100.16752			0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	100.18750		8.80500	100.16404			0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	101.07672			101.05446			0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	102.24361			102.22104			0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	135.12023			135.12023			0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	101.14510			101.12142			0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	101.22128			101.19602			0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	101.17625			101.15234			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN330	On 20/06/2017	Spot Bond	0.00000	101.62679			101.59354			0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	83.05822			83.00316			0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	101.28243			101.25632			0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.90715			100.88363			0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	122.70491			122.70491			0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	122.78588			122.78588			0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.22346			100.20107			0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	101.41387			101.38457			0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.91236			100.88870			0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	101.61687			101.58383			0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	101.33523			101.30802			0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	101.03005			101.00915			0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	101.18452			101.16002			0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.22135			100.19917			0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	99.93954			99.91929			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.88630			100.86332			0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.21432			100.19279			0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	101.44109			101.41959			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	100.17679			100.15466			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.30423			100.28244			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.98188			100.96161			0	0.00
CLN362	On 20/03/2024	Spot Bond	9.94500	104.89052		9.90500	105.10091			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	101.09045			101.06831			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN364	On 06/08/2023	Spot Bond	0.00000	100.05199			100.02599			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.08500	106.48065		12.04500	106.66834			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.05408			100.02704			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.11500	106.25198		12.07500	106.42733			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000	108.49753		10.02000	108.46823			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.05408			100.02704			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.23037			100.20729			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	103.62824			103.60070			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	101.07382			101.05202			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	101.09640			101.07413			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	101.09655			101.07428			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.94569			100.92117			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.46500	103.12931		9.43000	103.26032			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	101.12186			101.09278			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	101.18846			101.16388			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	101.26502		10.57000	101.23668			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	101.43602		11.00000	101.40652			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.34890			100.32839			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	101.22896			101.20396			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.33897			100.31777			0	0.00
CLN384	On 20/09/2024	Spot Bond	11.87500	102.45879		11.83500	102.65106			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	101.32356			101.29615			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	101.09629			101.07402			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN387	On 26/01/2021	Spot Bond		0.00000	100.25264			100.22736			0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	101.16953			101.14576			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	100.78442			100.76331			0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	101.01010			100.98961			0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	101.02405			101.00290			0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	90.81514			90.81514			0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	101.08329			101.06091			0	0.00
CLN395	On 02/03/2018	Spot Bond		0.00000	101.31638			101.29521			100,000,000	100,000,000.00
CLN396	On 20/03/2020	Spot Bond		0.00000	101.19933			101.17502			0	0.00
CLN397	On 20/06/2020	Spot Bond		0.00000	101.16010			101.12916			0	0.00
CLN398	On 14/11/2022	Spot Bond		0.00000	99.86347			99.84075			0	0.00
CLN399	On 14/11/2022	Spot Bond		0.00000	99.86430			99.84171			0	0.00
CLN400	On 20/06/2020	Spot Bond		0.00000	100.37658			100.35434			0	0.00
CLN401	On 20/06/2020	Spot Bond		0.00000	100.19974			100.17473			0	0.00
CLN402	On 30/06/2017	Spot Bond		0.00000	100.19251			100.17059			0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	41.60021		7.01000	41.59249			0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	170.71554			171.24866			0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
CLN81	On 18/04/2028	Spot Bond		8.48500	147.02022		8.44500	147.24553			0	0.00
CLN88	On 28/04/2028	Spot Bond		8.10000	160.34012		8.06000	161.10643			0	0.00
CLN89	On 02/03/2028	Spot Bond		8.10000	160.68691		8.06000	161.44689			0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	96.84097			96.82182			0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	96.81396			96.79465			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.65085			100.62761			0	0.00	
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.65085			100.62761			0	0.00	
CLNF05	On 20/09/2016	Spot Bond	0.00000		101.16287			101.13923			0	0.00	
CLNF06	On 20/12/2016	Spot Bond	0.00000		101.08852			101.06642			0	0.00	
CLNF07	On 20/06/2017	Spot Bond	0.00000		101.10319			101.08078			0	0.00	
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.63810			100.61509			0	0.00	
CLNF09	On 20/06/2017	Spot Bond	0.00000		101.09645			101.07379			0	0.00	
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.30608			100.28416			0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.99901			100.97838			0	0.00	
CLNF12	On 20/06/2019	Spot Bond	0.00000		101.06997			101.04825			0	0.00	
CLNF13	On 20/06/2019	Spot Bond	0.00000		101.06332			101.04174			0	0.00	
CLNF14	On 20/09/2019	Spot Bond	0.00000		101.06991			101.04819			0	0.00	
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.33630			100.31381			0	0.00	
COH001	On 26/11/2018	Spot Bond	0.00000		101.73152			101.70720			0	0.00	
COH002	On 15/04/2019	Spot Bond	0.00000		100.55314			100.52903			0	0.00	
COJ02	On 15/09/2016	Spot Bond	8.61000		104.32236	8.57000		104.33138			0	0.00	
COJ04	On 05/06/2018	Spot Bond	8.74500		104.47024	8.71500		104.52558			0.00	1,660,000,000	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.10500		116.55257	10.07000		116.72581			0	0.00	
COJ06	On 09/12/2015	Spot Bond	7.34500		106.40414	7.32000		106.39757			0	0.00	
COJ07	On 23/03/2021	Spot Bond	9.67500		106.18889	9.64000		106.32076			0	0.00	
COJG01	On 09/06/2024	Spot Bond	9.72500		106.88218	9.68500		107.09687			0	0.00	
COT01	On 03/04/2023	Spot Bond	10.09500		95.57630	10.05500		95.75788			0	0.00	
COT02	On 03/04/2028	Spot Bond	10.83000		96.62907	10.79000		96.86784			0.00	4,000,000,000	1,100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
COT03	On 05/06/2028	Spot Bond	10.83000	94.52090		10.79000	94.75132			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	101.51614			101.49445			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.20028			100.12998			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	10.46298		100.00000	10.43762			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	101.49069			101.47019			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.97389			100.95286			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	101.47945			101.45795			0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000	101.37408			101.35647			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000	101.51726			101.49781			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000	100.29466			100.27501			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	10.51956		100.00000	10.49408			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.71800		100.00000	12.68719			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.44000	101.52797		11.40500	101.67490			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	14.98489		100.00000	14.94859			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.34335		100.00000	6.32798			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	15.75690		100.00000	15.71873			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.22803			100.20879			0	0.00
DENG44	On 29/09/2017	Spot Bond	8.12000	98.04466		8.09000	98.08653			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	101.47276			101.45330			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000	101.39243			101.37330			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	101.27515			101.25539			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	81.84082		100.00000	81.66252			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	101.25918			101.23843			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.65610			100.63348			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DLTC09	On 05/08/2015	Spot Bond	0.00000		101.83885			101.81908			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.08297			100.01140			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		101.41125			101.38201			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.48049			100.44601			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		101.22784			101.20244			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		54.26180			54.21509			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.94888			100.91838			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.66500		105.18539		8.63000	105.32634			0	0.00
DV21	On 15/06/2016	Spot Bond	7.28000		113.96414		7.24000	113.98619			0	230,800,000.00
DV22	On 07/02/2020	Spot Bond	8.53500		105.83837		8.50000	105.95153			0	1,553,900,000.00
DV23	On 27/02/2023	Spot Bond	9.29500		105.75983		9.25500	105.95782			200,000,000	1,451,799,700.00
DV24	On 18/02/2024	Spot Bond	9.35500		104.06406		9.31500	104.27739			0	500,000,000.00
DV29	On 18/02/2029	Spot Bond	9.49500		106.77283		9.46000	107.02088			600,000,000	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.83729			100.81889			0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.72645			100.70795			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.98794			100.96908			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		101.46646			101.44710			0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		101.04803			101.02941			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		101.06345			101.04456			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		101.58562			101.56737			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.54339			100.78298			2,000,000,000	1,000,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.39357			100.37340			0	0.00
E170	On 01/08/2020	Spot Bond	8.08000		126.31547		8.04500	126.45584			4,200,000,000	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	0.00000		94.81493			94.76416			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	2.05000		104.05528		2.07000	103.67268			0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		134.88646		1.20000	134.85458			600,000,000	7,550,000,000.00
EL28	On 02/05/2028	Spot Bond	1.89000		125.41637		1.89000	125.38444			30,000,000	30,000,000.00
EL29	On 19/11/2029	Spot Bond	1.87000		114.74237		1.87000	114.71313			0	0.00
EL30	On 29/07/2030	Spot Bond	1.85000		114.96450		1.85000	114.93525			0	0.00
EL31	On 02/06/2031	Spot Bond	1.93000		106.71763		1.94000	106.54628			0	0.00
EL36	On 31/01/2036	Spot Bond	2.03000		104.26983		2.05000	103.89928			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.51500		107.11135		9.48000	107.22939			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.41500		107.42633		9.38000	107.55997			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.88000		101.10422		9.84000	101.31442			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.13000		95.52686		10.09500	95.60025			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.27000		102.42924		10.23500	102.56566			0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000		101.63313			101.61324			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		97.68692			97.66674			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		101.16589			101.14566			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.03887			100.01936			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.03723			100.01853			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.03529			100.01767			0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		103.31616			103.29666			0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000		101.32795			101.31000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EPFC15	On 24/08/2015	Spot Bond		0.00000	101.44898			101.42940			0	0.00
EPFC16	On 23/02/2016	Spot Bond		0.00000	101.48934			101.46941			0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	93.55222		100.00000	93.31834			0	0.00
EQS02	On 01/07/2015	Spot Bond		10.91500	104.76818		10.89000	104.74123			0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	102.00681			101.98065			0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	99.21953			99.19385			0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	99.48433			99.45962			0	0.00
EQS07	On 09/04/2018	Spot Bond		9.92500	97.51868		9.89000	97.57820			0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	97.55110			97.52667			0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	98.74883			98.72095			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	99.79483			99.77397			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	99.78134			99.75915			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.92100		10.00000	108.89300			0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	99.79994			99.77998			0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	99.79176			99.77098			0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	99.80158			99.78178			0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	99.79476			99.77428			0	0.00
ERSA18	On 17/11/2025	Spot Bond		0.00000	99.81386			99.79487			0	0.00
ERSA19	On 17/11/2025	Spot Bond		0.00000	99.81655			99.79783			0	0.00
ES15	On 30/08/2015	Spot Bond		6.70000	101.74586		6.70000	101.72758			400,000,000	212,200,000.00
ES18	On 20/04/2018	Spot Bond		7.96000	103.78101		7.92500	103.85138			15,290,000,000	6,112,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ES23	On 25/01/2023	Spot Bond	8.60000		110.59724		8.56000	110.80526			0.00	17,780,000,000	52,695,794,100.00
ES26	On 02/04/2026	Spot Bond	8.91500		93.42869		8.87500	93.66870			0.00	60,120,000,000	16,422,800,000.00
ES33	On 15/09/2033	Spot Bond	9.63000		82.90017		9.59000	83.17336			0.00	46,020,000,000	38,199,500,000.00
ES42	On 25/04/2042	Spot Bond	9.70000		88.88618		9.66000	89.20750			0.00	48,524,000,000	41,110,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		101.67627			101.65535			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		101.72946			101.70784			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		101.56115			101.53995			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.44264			100.42150			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.91659			100.89538			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		101.59163			101.57058			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		101.44519			101.42614			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		101.30944			101.28953			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000		101.06152			101.04352			0.00	0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		100.54734			100.52779			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.43262		100.00000	10.40735			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.15377		100.00000	10.12917			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.11382			101.09300			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.01839			99.99465			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.24333			101.22004			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.32960			101.30466			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.44500		100.36236		9.41000	100.44051			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		101.11004			101.09148			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		101.10997			101.09141			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.22601			100.20342			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
FRB11	On 11/12/2022	Spot Bond	0.00000		103.50940			103.48655			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		101.54110			101.51768			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.56664			101.54283			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.16500		103.56451	10.13000		103.69150			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		101.66215			101.63588			0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.29500		109.56893	10.26000		109.64583			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.85448			100.82930			0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.85000		135.15693	1.85000		135.12256			0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.89000		282.61706	1.91000		282.15026			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.05500		114.68281	2.09500		114.25227			0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.17000		165.47750	2.17000		165.43408			0	0.00
FRBI33	On 07/12/2033	Spot Bond	1.97000		227.60594	1.98000		227.22673			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.16500		104.09362	7.14000		104.08280			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.65400		65.77047	7.65500		65.75354			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41800		41.75113	9.41800		41.74111			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.66000		40.40403	9.66000		40.39402			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.85483			101.82615			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.29569			101.26931			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.12312			101.10030			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.23201			101.20694			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000	7.47000		98.00000			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000	7.47000		100.00000			0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		101.20815			101.18316			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	101.15168			101.12786			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	101.30715			101.28008			0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	101.18846			101.16388			0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	101.26327			101.23712			0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	101.55493			101.52267			0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	101.50926			101.47795			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC143	On 20/09/2017	Spot Bond	100.09221		23.45801		100.09221	23.40114			0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000		101.07934			101.05704			0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000		110.64468			110.60431			0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000		101.44131			101.41191			0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000		102.57271			102.49278			0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000		101.20536			101.18084			0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000		98.00000			98.00000			0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000		101.21866			101.19387			0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000		101.11377			101.09114			0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000		101.12932			101.10598			0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		101.47661			101.44600			0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		101.10961			101.08667			0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		62.59596		13.22500	62.57383			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		101.04644			101.02481			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		101.04775			101.02611			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		101.54762			101.51602			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		101.09513			101.07250			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.28500		103.05120		3.32500	102.66564			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		101.14247			101.11885			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		101.14247			101.11885			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		101.69671			101.67329			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.90715			100.88363			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		99.11090			99.08772			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC176	On 20/09/2018	Spot Bond	0.00000	101.07672			101.05446			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.05170			101.02997			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.05147			100.02573			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.23046			101.20501			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	99.93563			99.91419			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.05095			100.02547			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.24646			100.22175			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	101.41125			101.38201			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.11880			101.09568			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.43345			101.40421			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.03986			101.01837			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.12932			101.10598			0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.12932			101.10598			0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.06355			101.04370			0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.75857			100.73758			0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.79955			100.77741			0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.84436			100.82488			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.92100		10.00000	108.89300			0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.60579			100.58563			0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.19240			101.16774			0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.58787			100.56763			0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.82616			100.80667			0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.56617			100.54597			0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.56768			100.54743			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC200	On 17/04/2017	Spot Bond	0.00000		100.47092			100.44842			0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.42849			100.40802			0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.47092			100.44842			0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.42679			100.40641			0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.04170			100.02071			0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.04706		8.75000	100.02352			0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		101.10828			101.08538			0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.64414		100.00000	10.61834			0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.75780		100.00000	9.73416			0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		95.92179			95.89002			0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		11.39962		100.00000	11.37201			0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		98.92470			98.90107			0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		20.81913		100.00000	20.76814			0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.02019			99.99982			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		10.07394		100.00000	10.04954			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		20.07632		100.00000	20.02769			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.02016			99.99978			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		20.05029		100.00000	20.00172			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.02010			99.99977			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.01905			99.99982			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.08846			100.01614			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.08303			100.01198			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.66000		128.65178		2.66000	128.61621			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		99.94310			99.92403			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC223	On 10/11/2016	Spot Bond		0.00000	99.94392			99.92511			0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	99.94392			99.92511			0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	101.71835			101.69652			0	0.00
FRC226	On 18/06/2015	Spot Bond		0.00000	100.95003			100.93118			0	0.00
FRC227	On 10/09/2016	Spot Bond		0.00000	101.19176			101.17180			0	0.00
FRC228	On 16/09/2016	Spot Bond		0.00000	101.07186			101.05182			0	0.00
FRC229	On 30/03/2017	Spot Bond		0.00000	101.00590			100.98015			0	0.00
FRC230	On 20/06/2020	Spot Bond		0.00000	100.75150			100.72703			0	0.00
FRC231	On 25/06/2018	Spot Bond		0.00000	100.62611			100.60505			0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.20930			101.18470			0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.20270			101.17823			0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	101.37458			101.35147			0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.23057			100.20742			0	0.00
FRC66	On 31/01/2022	Spot Bond		3.19000	124.58897		3.19000	124.55273			0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.22393			101.19902			0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	101.23587			101.21072			0	0.00
FRC69	On 31/01/2022	Spot Bond		3.24000	124.21332		3.24000	124.17701			0	0.00
FRC71	On 31/01/2022	Spot Bond		3.22000	124.36343		3.22000	124.32715			0	0.00
FRC72	On 31/01/2017	Spot Bond		2.51000	128.12315		2.51000	128.08825			0	0.00
FRC74	On 20/09/2016	Spot Bond		2.58000	137.04524		2.58000	137.00772			0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.25791			100.23202			0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	101.06992			101.04820			0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	101.21600			101.19127			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond	0.00000		101.41224			101.38344			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		101.36189			101.33413			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		101.15956			101.13558			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.15825			101.13430			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		101.02751			101.00835			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		11.53953	100.00000		11.51157			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		38.64373	100.00000		38.55012			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		88.46060	100.00000		88.25147			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		21.79014	100.00000		21.73736			0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		9.67398	100.00000		9.65054			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.38230	100.00000		11.35442			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.09727			101.07811			0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.33156			101.31173			0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.49356			102.47385			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		99.99670			99.97621			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.71021			98.68900			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		98.86182			98.84007			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		101.81546			101.79385			0	0.00
FRS100	On 15/01/2024	Spot Bond	1.78800		113.10120	1.80800		112.42438			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.15000		117.36540	2.17000		116.92063			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.34544			100.32512			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.42319	10.38000		100.39492			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.42319	10.38000		100.39492			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		108.68000			108.68000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS107	On 30/01/2016	Spot Bond	0.00000		102.48107			102.45513			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.29000		114.50376		2.31000	114.07133			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.28000		217.91676		2.29000	217.55479			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.26000		115.10988		2.28000	114.67484			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.31000		217.00611		2.32000	216.64577			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.23447			100.20837			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.14000		113.83318		2.18000	113.40591			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.35000		113.30295		2.37000	112.87571			0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.76998			100.75189			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		53.15700			53.35900			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.03311			100.01658			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.45500		111.23767		2.47500	110.81933			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.43000		213.40983		2.44000	213.05590			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.48000		211.93300		2.49000	211.58169			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.07000		100.27030		2.11000	99.89388			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.51000		211.05292		2.52000	210.70318			0	0.00
FRS124	On 31/01/2038	Spot Bond	2.73000		106.03955		2.75000	105.64358			0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		101.59630			101.57774			0	0.00
FRS126	On 31/03/2028	Spot Bond	2.80000		154.50610		2.80000	154.46293			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.18000		98.15284		3.20000	97.79071			0	0.00
FRS129	On 31/03/2028	Spot Bond	2.79000		154.67358		2.60000	100.05819			0	650,000,000.00
FRS130	On 11/08/2015	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.01000		280.25922		2.03000	279.79608			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRS37	On 07/12/2023	Spot Bond	1.90000		282.41966		1.92000	281.95316			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.62000		268.63444		2.64000	268.18935			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.32000		131.33781		2.32000	131.30273			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.21772			100.19593			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.85000		131.02429		1.85000	130.99096			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.40749			100.38475			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.67869			100.65683			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.08623			100.01442			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.13000		115.40989		2.15000	114.91010			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		24.50022		104.97509	24.43824			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		28.54600		101.07593	28.47619			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		21.09798		100.44759	21.04666			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		26.91590		100.76967	26.85024			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.80000		124.57706		1.81000	124.28673			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.00000		115.23636		2.04000	114.80368			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.81599			98.81490			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.03000		114.93406		2.07000	114.50253			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.67843			101.65439			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.10000		352.86760		2.12000	352.28424			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		99.99986			99.98036			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.52598			101.50423			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX16	On 15/09/2016	Spot Bond	7.60000		101.66382		7.56000	101.69412			0	0.00
FRX17	On 15/09/2017	Spot Bond	8.17500		101.91284		8.14500	101.95415			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.38500		106.07881		8.38000	106.06823			10,000,000,000	2,500,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.97500		104.41350		8.95000	104.47957			0	761,800,000.00
FRX20	On 01/10/2020	Spot Bond	9.23500		98.84263		9.20000	98.96285			0	0.00
FRX23	On 28/02/2023	Spot Bond	9.87500		90.04626		9.83500	90.22146			0	4,500,000,000.00
FRX24	On 10/12/2024	Spot Bond	9.92000		109.44195		9.88000	109.66560			0	0.00
FRX26	On 01/10/2026	Spot Bond	10.22000		96.15812		10.18000	96.38936			0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.55000		96.66587		10.51500	96.88636			12,000,000,000	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.67500		93.08798		10.64000	93.30833			0	0.00
FRX45	On 14/04/2045	Spot Bond	10.13500		80.53994		10.09500	80.82711			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.95692			100.93753			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.97023			100.95056			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		101.00344			100.98309			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		101.05662			101.03517			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		101.09648			101.07421			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		101.26905			101.24322			0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		101.44075			101.42258			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		101.50376			101.48477			0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		101.36586			101.34657			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		101.56055			101.54081			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		101.62363			101.60306			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		101.67620			101.65493			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FS2D1	On 20/08/2038	Spot Bond	0.00000		101.90742			101.88309			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		62.10313		100.00000	61.94761			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		10.41918		100.00000	10.39308			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.74805		100.00000	1.74367			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.29327		100.00000	0.29254			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		9.67398		100.00000	9.65054			0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.62302		100.00000	1.61909			0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.27230		100.00000	0.27164			0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.62120			100.59998			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.34500		100.92785		9.31500	100.95466			0.00	0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		100.41866			100.39861			0.00	0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.43295			100.41221			0.00	0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.43867			100.41764			0.00	0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.47578			100.45298			0.00	0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.52144			100.49645			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
GH31D	On 25/02/2042	Spot Bond		0.00000	100.54996			100.52359			0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
GPT32	On 11/05/2015	Spot Bond		0.00000	101.63332			101.61556			0	0.00
GPT33	On 11/08/2015	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
GRB01U	On 08/12/2019	Spot Bond		100.00000	10.27929		100.00000	10.25439			0	0.00
GRB02U	On 08/12/2017	Spot Bond		100.00000	17.83764		100.00000	17.79442			0	0.00
GRB03U	On 03/03/2019	Spot Bond		100.00000	12.65898		100.00000	12.62831			0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.19862			100.17872			0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.20631			100.18564			0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.21584			100.19421			0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.22905			100.20610			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	100.39110			100.37318			0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.48190			100.46092			0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.88354			101.86418			0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	101.21766			101.19689			0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	101.63192			101.61032			0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.94071			100.91994			0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.79948			100.78069			0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	101.35349			101.33181			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HCH01	On 25/10/2016	Spot Bond	0.00000		100.12172			100.09581			0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.78623		100.00000	10.75922			0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.45837			100.43880			0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		101.17601			101.15519			0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.08365			100.01196			0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.08460			100.01267			0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.61556			0	0.00
HILC20	On 24/06/2015	Spot Bond	0.00000		100.79742			100.77970			0	0.00
HILC21	On 07/08/2015	Spot Bond	100.00000		80.04386		100.00000	79.86871			0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.38662			100.36504			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.36225		92.19876		7.32297	92.24325			0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.40361			100.38108			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.36258		104.41639		8.32340	104.41639			0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.42544			100.40169			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.81292		104.41639		8.77378	104.41639			0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.45209			100.42686			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		100.46074			100.43873			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.55937			100.53499			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		99.95478			99.93374			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.92100		10.00000	108.89300			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.22500		103.22672		9.19500	103.24973			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		101.88642			101.86236			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		101.77084			101.74833			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.32500		108.53383		8.29000	108.66107			3,160,000,000	1,580,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.76000		285.19844		1.78000	284.72764			3,600,000,000	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.76000		292.06186		1.78000	291.54001			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.60000		99.40643		9.56000	99.72148			4,460,000,000	2,243,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.64000		99.00805		9.60000	99.32694			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		36.01898		100.00000	35.93172			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		86.72599		100.00000	86.52288			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		39.65287		100.00000	39.55574			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		25.43744		100.00000	25.37374			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		108.92100		10.00000	108.89300			0	0.00
I2025	On 31/01/2025	Spot Bond	1.39000		121.58073		1.43000	121.12350			55,047,321,800	74,045,263,900.00
I2038	On 31/01/2038	Spot Bond	1.53000		131.10844		1.55000	130.60415			21,005,856,700	78,375,492,900.00
I2046	On 31/03/2046	Spot Bond	1.60000		131.94230		1.60000	131.90970			80,614,315,200	00,112,178,600.00
I2050	On 31/12/2050	Spot Bond	1.60000		143.44625		1.62000	142.70185			12,055,924,000	31,456,452,250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL14	On 28/06/2015	Spot Bond	0.00000		101.00059			100.98185			0	0.00
IBL21	On 15/03/2016	Spot Bond	8.03000		102.57360		7.99000	102.58453			0	0.00
IBL22	On 15/03/2018	Spot Bond	8.09500		106.18859		8.06500	106.24318			0	0.00
IBL28	On 18/08/2016	Spot Bond	7.85000		102.28805		7.81000	102.31456			0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.08295			100.01138			0	0.00
IBL34	On 31/01/2017	Spot Bond	1.35000		130.64352		1.35000	130.61207			0	0.00
IBL36	On 31/01/2022	Spot Bond	1.92000		134.58018		1.92000	134.54570			0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.36919			101.34912			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.21500		102.24300		8.18500	102.29740			0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		101.12244			101.10381			0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		101.88481			101.86486			0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		99.94291			99.92462			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.92100		10.00000	108.89300			0	0.00
IBL45	On 21/12/2018	Spot Bond	8.77500		100.65679		8.74000	100.73828			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.20500		94.93394		9.17000	95.03550			0	2,340,900,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		101.02526			101.00590			0	0.00
IBL49	On 02/04/2018	Spot Bond	8.88500		96.81957		8.85500	96.87016			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.25500		101.73038		9.22000	101.84740			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.06884			100.04885			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		99.17902			99.15801			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		101.17611		7.90000	101.15446			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.55500		100.91820		8.52000	100.99135			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.17692			100.15456			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		99.91104			99.89306			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL58	On 13/02/2017	Spot Bond		7.86500	103.01837		7.83500	103.04555			0	0.00
IBL59	On 17/02/2019	Spot Bond		8.51500	104.21790		8.48000	104.30676			0	0.00
IBL60	On 17/02/2024	Spot Bond		9.57500	106.21412		9.53500	106.42733			0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.75935			100.73947			0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.27595			100.25622			0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.07792			100.15947			2,000,000,000	1,000,000,000.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.18325			100.16278			0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.18682			100.16595			0	0.00
IBL66	On 12/03/2018	Spot Bond		0.00000	101.17374			101.15337			0	0.00
IBL67	On 31/01/2022	Spot Bond		2.65000	128.72988		2.65000	128.69433			0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00891		100.00000	0.00889			0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.38204			100.36258			0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.32613			100.30575			0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.81500	98.33450		8.78000	98.45873			0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	101.48132			101.46122			0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	101.53103			101.51025			0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.83000	102.63503		9.79000	102.84959			0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.33210		5.00000	101.31828			0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.25670		5.00000	100.24318			0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.59368		4.00000	100.58286			0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	100.22750		4.00000	100.21666			0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		43.09332		100.00000	42.98778			0	2,500,000,000.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		42.92358		100.00000	42.81845			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IDW03U	On 30/06/2016	Spot Bond	100.00000		42.92358	100.00000	42.81845		0.00		0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		104.05270	9.20000	104.02713		0.00		0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		99.77766		99.75506		0.00		0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.33417	100.00000	8.31398		0.00		0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		99.75506		99.67693		0.00		0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		16.44405	100.00000	16.40288		0.00		0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		88.46060	100.00000	88.25147		0.00		0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		13.85652	100.00000	13.82258		0.00		0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		16.96834	100.00000	16.92585		0.00		0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.47527	100.00000	1.47245		0.00		0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.14420	100.00000	9.12181		0.00		0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.37594	100.00000	10.34997		0.00		0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.06135	100.00000	10.03670		0.00		0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		29.49696	100.00000	29.42472		0.00		0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		85.48009	100.00000	85.28037		0.00		0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		79.00433	100.00000	78.83369		0.00		0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		77.99145	100.00000	77.82516		0.00		0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		85.78945	100.00000	85.20978		0.00		0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		85.83162	100.00000	85.25168		0.00		0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		97.07447	100.00000	96.81698		0.00		0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		85.88235	100.00000	85.68075		0.00		0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		80.44663	100.00000	80.21545		0.00		0	0.00
INA519	On 05/05/2015	Spot Bond	6.30000		99.94825	6.30000	99.96549		0.00		0	0.00
INA520	On 12/05/2015	Spot Bond	6.30000		99.87932	6.30000	99.86211		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
INA522	On 26/05/2015	Spot Bond	6.40000		99.63313		6.40000	99.61573			0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.49408		6.40000	99.47673			0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.39004		6.40000	99.37273			0	0.00
INA529	On 14/07/2015	Spot Bond	6.55000		98.75942		6.55000	98.74192			0	0.00
INA530	On 21/07/2015	Spot Bond	6.55000		98.63705		6.55000	98.61960			0	0.00
INA531	On 28/07/2015	Spot Bond	6.55000		98.51499		100.00000	81.65548			29,300,000,000	21,600,000,000.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.98039			100.95465			0	0.00
ING115	On 31/03/2016	Spot Bond	10.88836		101.84458		10.89501	101.81120			0	0.00
ING116	On 31/03/2016	Spot Bond	10.88836		101.19542		10.89501	101.16226			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.10485			101.08096			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.08406			101.06063			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.61357		6.50000	100.59599			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.17532			101.15102			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		93.36859			93.37230			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		101.07377			101.05327			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.47753			100.45825			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.92100		10.00000	108.89300			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		101.06012			101.03679			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		103.17210			103.15083			0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000		99.65236			99.63504			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.41596			100.39771			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		97.71398			97.69569			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		97.57222			97.55383			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING301	On 12/10/2015	Spot Bond	100.00000		69.92337		100.00000	69.78967			0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		107.05000			107.03068			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		99.89230			99.86539			0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000		84.49074		100.00000	84.29561			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.92100		10.00000	108.89300			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.53057			100.50933			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.53731			100.51580			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.54000		101.04444		8.50000	101.09160			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.76947			100.74876			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.78755			100.76635			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.79963			100.77810			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.47550			100.45478			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.49919			100.47744			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.48489			100.46377			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.40883			100.39106			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.56500		103.48911		9.53000	103.61944			3,700,000,000	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.20985			101.18990			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.78500		103.17414		8.75500	103.21443			0	5,300,600,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.65410			100.63308			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.60911			100.58736			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.90370			100.88232			0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.12399			101.09969			0	0.00
IV014	On 22/06/2015	Spot Bond	8.23500		104.21444		8.21000	104.19442			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		102.56307			102.54031			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000		101.53790			101.51370			0	0.00
IV017	On 31/01/2022	Spot Bond	3.20000		126.99518		3.20000	126.95820			0	0.00
IV019	On 31/03/2028	Spot Bond	3.35000		149.76023		3.35000	149.71617			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.85588			100.83216			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.59490			100.57108			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.44353			100.41925			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		101.35174			101.32820			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.99154			100.96797			0	0.00
IV030	On 31/01/2025	Spot Bond	3.39000		108.32348		3.43000	108.09952			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.39000		108.32348		3.43000	108.09952			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		101.44618			101.42142			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		99.85990			99.83637			0	0.00
IV08	On 30/04/2018	Spot Bond	10.31500		108.87368		10.28000	108.93666			0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		102.13402			102.10802			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.45000		144.05641		3.45000	144.01363			0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000		99.72678		100.00000	100.00000			0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000		98.38275		100.00000	98.11828			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		81.47321		100.00000	81.29176			0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		79.00433		100.00000	78.83369			0	0.00
IVA519	On 07/05/2015	Spot Bond	6.30000		99.98274		6.30000	99.94825			0	0.00
IVA520	On 14/05/2015	Spot Bond	6.30000		99.86211		6.30000	99.87932			0	0.00
IVA521	On 21/05/2015	Spot Bond	6.40000		99.61573		6.40000	99.61573			0	0.00
IVA522	On 28/05/2015	Spot Bond	6.40000		99.49408		6.40000	99.49408			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVA523	On 04/06/2015	Spot Bond	6.40000		99.37273		6.40000	99.37273			0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000		99.25167		6.40000	99.25167			0	0.00
IVA528	On 09/07/2015	Spot Bond	6.55000		98.74192		6.55000	98.74192			0	0.00
IVA529	On 16/07/2015	Spot Bond	6.55000		98.61960		6.55000	98.61960			0	0.00
IVA530	On 23/07/2015	Spot Bond	6.55000		98.49757		6.55000	98.49757			0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.39881			100.37955			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.92100		10.00000	108.89300			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.41290			100.39335			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.62478			100.60470			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		101.49755			101.47864			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		101.65253			101.63058			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		101.39586			101.37472			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.53066			100.50942			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.53403			100.51266			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.54079			100.51914			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.51039			100.48996			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.38419			100.36275			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.19173			100.17033			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		101.06474			101.04361			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		99.86748			99.84829			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		101.36362			101.34456			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		101.35005			101.33119			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.67706			100.65538			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IVC029		On 24/04/2017	Spot Bond	0.00000	100.28915			100.26848			0.00	0	0.00
IVC032		On 19/06/2016	Spot Bond	0.00000	100.99009			100.97047			0.00	0	0.00
IVC033		On 30/06/2019	Spot Bond	0.00000	100.83170			100.81046			0.00	0	0.00
IVC034		On 30/06/2021	Spot Bond	0.00000	100.85281			100.83102			0.00	0	0.00
IVC035		On 30/06/2019	Spot Bond	0.00000	100.85280			100.83101			0.00	0	0.00
IVC036		On 16/07/2019	Spot Bond	9.11500	103.44823		9.08000	103.54314			0.00	0	0.00
IVC037		On 16/07/2019	Spot Bond	100.00000	14.97175		100.00000	14.93825			0.00	0	0.00
IVC038		On 16/07/2019	Spot Bond	100.00000	10.38025		100.00000	10.35483			0.00	0	0.00
IVC039		On 17/07/2015	Spot Bond	0.00000	100.41444			100.39465			0.00	0	0.00
IVC040		On 24/07/2021	Spot Bond	9.23500	103.19496		9.20000	103.33279			0.00	0	0.00
IVC041		On 29/07/2017	Spot Bond	0.00000	100.19518			100.17337			0.00	0	0.00
IVC042		On 14/08/2015	Spot Bond	0.00000	99.88670			99.86759			0.00	0	0.00
IVC043		On 15/09/2015	Spot Bond	0.00000	101.04186			101.02242			0.00	0	0.00
IVC044		On 16/10/2015	Spot Bond	0.00000	103.94027			103.92096			0.00	0	0.00
IVC045		On 24/10/2015	Spot Bond	0.00000	100.27777			100.25790			0.00	0	0.00
IVC046		On 24/10/2017	Spot Bond	0.00000	101.29637			101.27619			0.00	0	0.00
IVC047		On 27/10/2015	Spot Bond	7.03500	100.41124		7.01000	100.40403			0.00	0	0.00
IVC048		On 06/11/2017	Spot Bond	0.00000	100.04070			100.02025			0.00	0	0.00
IVC049		On 21/11/2019	Spot Bond	0.00000	101.63204			101.61044			0.00	0	0.00
IVC050		On 03/12/2017	Spot Bond	0.00000	101.44577			101.42338			0.00	0	0.00
IVC051		On 03/02/2018	Spot Bond	0.00000	100.08825			100.01535			0.00	0	0.00
IVC052		On 10/02/2016	Spot Bond	0.00000	99.94361			99.92470			0.00	0	0.00
IVC053		On 11/02/2018	Spot Bond	0.00000	99.93760			99.91682			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
IVC054	On 03/03/2016	Spot Bond		0.00000	101.34710			101.32623			0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	100.96323			100.94093			0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	100.18566			100.16494			0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.20566			100.17966			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.17636			100.15419			0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.31501			100.29298			0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		61.94761		100.00000	61.79249			0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.85190			100.82958			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	101.21411			101.19260			0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	101.25823			101.23592			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	101.39817			101.37568			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		81.43177		100.00000	81.25000			0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	101.57526			101.55126			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.10354			100.02710			0	0.00
KW01	On 31/10/2027	Spot Bond		8.48000	138.48519		8.44000	138.83876			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.91335			100.89334			0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	101.02543			101.00412			0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	101.40782			101.38808			0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.97786			100.95747			0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.54393			100.52181			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.20500		102.17700		10.17000	102.27249			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		101.90375		9.71000	101.87706			0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.17014			100.14863			0	0.00
LGL02	On 13/08/2017	Spot Bond		8.87500	99.33194		8.84500	99.36776			0	6,129,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond	8.94500	97.44352		8.91500	97.49409				2,800,000,000	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.87500	99.21005		9.84000	99.32254				0	581,200,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	101.35155			101.32802				0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	101.70768			101.67722				0	0.00
LHL02	On 13/12/2015	Spot Bond	8.05500	105.79180		8.03000	105.78351				0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	101.85923			101.82601				0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	102.14811			102.11835				0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	101.64463			101.62378				0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	101.73515			101.71218				0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	101.86102			101.83635				0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	99.90397			99.88479				0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	101.00941			100.99014				0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	99.94786			99.93048				0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000	99.44289			99.42548				0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000	98.92041			98.90299				0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000	98.56902			98.55178				0	0.00
MAQ071	On 11/08/2015	Spot Bond	100.00000	0.00000		100.00000	79.17570				0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.17850			101.16259				0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	101.18731			101.17126				0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	101.00852			100.98162				0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.84733			100.82810				0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.52641			101.50655				0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.83530			100.81596				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBF035	On 10/12/2016	Spot Bond	0.00000		101.32717			101.30828			0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		99.93979			99.92197			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.50135			100.48181			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.03362			100.01683			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.01742			99.99989			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.01788			99.99992			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		101.14452			101.12520			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		100.47586			100.45666			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		100.51705			100.49636			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		57.38235	100.00000	57.24334				0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		20.97981	100.00000	20.92842				0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		20.31949	100.00000	20.26972				0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		20.40013	100.00000	20.35016				0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		17.13620	100.00000	17.09329				0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		25.62949	100.00000	25.56532				0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		100.18318			100.16272			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.77500		101.38343	8.74000	101.47493				0	540,500,000.00
MBSA02	On 15/04/2019	Spot Bond	8.79500		100.90863	8.76000	100.99972				0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		102.84589			102.82692			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.62724			100.60676			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		102.60535			102.58365			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		102.72030			102.69762			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.03000		101.49472	8.00000	101.51247				0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.76500		104.91945	8.73000	105.00360				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond	9.49000	105.90034		9.45500	106.04621			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.96355			100.94402			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.99681			100.97660			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.55500	103.81510		9.52000	103.91424			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.20500	101.64170		7.18000	101.63104			0	2,470,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	101.49705			101.47556			0	0.00
MIL02	On 31/05/2017	Spot Bond	8.95500	103.51283		8.92500	103.54332			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	101.08723			101.06650			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.36500	104.50122		9.33000	104.63367			800,000,000	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	101.55082			101.52734			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	24.19796		100.00000	24.13934			0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	101.47132			101.45216			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.65500	103.38136		8.62500	103.41290			0	196,400,000.00
MTN03	On 13/07/2015	Spot Bond	7.15500	103.34297		7.13000	103.32766			0	0.00
MTN04	On 13/07/2017	Spot Bond	8.64500	106.09012		8.61500	106.12511			2,120,000,000	1,196,800,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.49657		100.89771	6.48017			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.58145		100.61875	6.56488			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
N4A502	On 14/08/2020	Spot Bond	0.00000		95.69158			95.67202			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		99.87700			99.85628			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		99.86570			99.84310			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		1.13571	100.00000		1.13286			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		1.13571	100.00000		1.13286			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.94000		100.20435		8.90000	100.39130			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500		101.08957		7.66500	101.06856			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.07500		103.29260		9.04000	103.41701			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.81500		103.79916		8.78000	103.93526			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.27500		104.00971		9.23500	104.22704			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		102.42807			102.40940			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.17500		103.92996		9.14000	104.06657			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		101.44798			101.42911			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.41500		98.97480		9.38000	99.11868			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		102.54729			102.52799			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.08000		98.26875		10.04000	98.48102			0.00	14,000,000,000	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.36714			100.34815			0.00	0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.26000		98.41321		10.22000	98.64281			0.00	1,000,000,000	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		101.43521			101.41647			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.81398			100.79470			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.60054			100.58100			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.88335			100.86305			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		99.94056			99.92076			0.00	200,000,000	100,000,000.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		99.92511			99.90627			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
NBK23B	On 12/02/2020	Spot Bond	0.00000		99.92294			99.90355			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		99.93702			99.91605			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		99.91682			99.89594			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.36255			100.33972			0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.03500		102.70169		7.01000	102.69137			0	1,373,300,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.68641			101.66726			0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.79500		111.02208		8.76000	111.12741			8,800,000,000	3,561,400,000.00
NBK4	On 28/10/2024	Spot Bond	10.65500		38.31947		10.61500	38.44033			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.41066			100.38773			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.64000		102.58317		7.60000	102.59608			0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.93659			100.91638			0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		101.46891			101.44667			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		96.19335			96.17487			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		101.39527			101.37406			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		100.21666			100.19501			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.19532			100.17351			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		92.64344			92.62433			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.67422			100.65548			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		99.85656			99.83582			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		101.04000			101.01889			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.98681			100.96681			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		101.28855			101.26727			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.95421			100.93487			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.93571			100.91640			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.93505			100.91575			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.16110			100.14072			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.07672			101.05446			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.82500	106.26239		9.78500	106.47594			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.07013			101.04802			0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.86000	105.16786		9.82000	105.38803			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.07672			101.05446			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.96869			100.94869			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.96900			100.94899			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	101.08724			101.06477			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	101.10040			101.07765			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000	101.38387			101.36255			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000	100.61934			100.59800			0	0.00
NED11	On 17/09/2015	Spot Bond	7.14500	102.61840		7.12000	102.60793			0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.24640			100.22179			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.33219			100.30743			0	0.00
NED15	On 08/04/2024	Spot Bond	9.97500	103.83822		9.94000	104.01866			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	102.18703			102.16407			0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.54359			100.52057			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	100.52358			100.49957			0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.56759			100.54937			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	123.52719		9.44500	123.49569			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		101.87659			101.85089			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.92100		10.00000	108.89300			0	0.00
NILB10	On 08/12/2016	Spot Bond	1.91000		170.49184		1.93000	170.39614			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.25000		142.84679		2.29000	142.31079			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		183.45828		3.45000	183.40135			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.64000		108.71624		2.68000	108.30173			0	0.00
NILB14	On 31/03/2028	Spot Bond	2.94000		142.00544		2.94000	141.96522			0	0.00
NILB15	On 31/03/2028	Spot Bond	2.85000		153.52921		2.85000	153.48511			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.60500		105.73932		8.57000	105.86233			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.23500		106.98629		9.20000	107.10284			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.50099			101.48111			0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		101.44231			101.42408			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		101.42015			101.40138			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		101.47072			101.45126			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		101.44040			101.42135			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.43500		108.35798		9.40000	108.51526			0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		101.47078			101.45131			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		101.50104			101.48117			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		101.48083			101.46123			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.63500		107.02460		9.60000	107.13857			0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		101.54154			101.52111			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		101.52126			101.50110			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
NQ1C16	On 22/05/2049	Spot Bond	0.00000		101.53137			101.51107			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		101.90496			101.87954			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.78181			101.75808			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		101.56168			101.54097			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.56500		116.45051		8.53000	116.53671			0.00	1,200,000,000	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.26500		116.11213		9.23000	116.28868			0.00	1,200,000,000	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.80500		177.43873		1.82500	177.15575			0.00	17,400,000,000	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.08000		121.19018		10.04000	121.48413			0.00	2,240,000,000	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		102.48678			102.46685			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.35508			100.33583			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		101.00706			100.98589			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		101.25366			101.23320			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		101.46861			101.44769			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		101.69750			101.67319			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		102.02429			101.99341			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.91227		100.00000	18.86491			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		84.92915		100.00000	84.73436			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.04500		101.10353		7.02000	101.09623			0.00	1,000,000,000	500,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		101.56548			101.54259			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.75500		102.32799		9.72000	102.42607			0.00	0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		101.15973			101.13668			0.00	0	0.00
OML05	On 19/03/2025	Spot Bond	9.89500		100.79143		9.86000	100.89739			0.00	0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.45500		100.72654		10.41500	100.89073			0.00	3,000,000,000	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.08000		100.72058		11.04000	100.92679			0.00	2,000,000,000	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000		33.41003		100.00000	33.32910			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		98.97000			98.90000			0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		99.89240			99.87422			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.92100		10.00000	108.89300			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		101.32623			101.30644			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		101.26801			101.24809			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		100.07562			100.05670			800,000,000	800,000,000.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.91626			100.89631			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.94072			100.91984			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.35264			100.33154			0	0.00
PPC004	On 30/06/2021	Spot Bond	9.46500		105.27216		9.43000	105.40774			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.20020			100.18017			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.20555			100.18499			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.20796			100.18715			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.21332			100.19197			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.23630			100.21264			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.24164			100.21744			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.18152			100.15861			0	0.00
R010P	On 21/12/2025	Spot Bond	7.90000		43.91553		7.86000	44.08606			0	0.00
R158	On 15/09/2015	Spot Bond	6.05500		104.49645		6.03000	104.48866			44,400,000,000	169,613,118,000.00
R158P	On 15/09/2015	Spot Bond	6.43000		97.76114		6.39000	97.75802			0	0.00
R159	On 15/09/2016	Spot Bond	6.53000		110.84797		6.49000	110.88305			88,779,200,000	101,607,963,800.00
R159P	On 15/09/2016	Spot Bond	6.36000		91.87628		6.32000	91.90896			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R186	On 21/12/2026	Spot Bond	8.08000	121.98221		8.04000	122.29025			0.00 80,447,969,300	06,332,750,000.00
R187P	On 21/12/2026	Spot Bond	7.82000	41.00662		7.78000	41.18186			0.00 0	0.00
R188P	On 21/12/2027	Spot Bond	7.74000	38.34953		7.70000	38.52840			0.00 0	0.00
R197	On 07/12/2023	Spot Bond	1.40000	292.49642		1.42000	292.01432			0.00 24,517,445,000	19,798,566,900.00
R202	On 07/12/2033	Spot Bond	1.48000	244.01379		1.49000	243.60538			0.00 51,365,363,600	64,573,037,400.00
R2023	On 28/02/2023	Spot Bond	7.87500	100.71646		7.83500	100.92489			0.00 77,902,800,000	84,754,923,700.00
R203	On 15/09/2017	Spot Bond	7.09500	103.65904		7.06500	103.70454			0.00 23,150,400,000	52,305,447,300.00
R2030	On 31/01/2030	Spot Bond	8.50000	97.96625		8.46500	98.22681			0.00 33,137,700,000	32,068,977,900.00
R2032	On 31/03/2032	Spot Bond	8.60000	97.75363		8.56500	98.03377			0.00 55,360,000,000	70,748,325,000.00
R2037	On 31/01/2037	Spot Bond	8.70500	100.26976		8.66500	100.62879			0.00 28,694,000,000	86,478,100,000.00
R204	On 21/12/2018	Spot Bond	7.34500	105.06954		7.31000	105.15983			0.00 00,064,600,000	17,559,395,000.00
R2044	On 31/01/2044	Spot Bond	8.76000	102.21684		8.72500	102.55907			0.00 64,760,000,000	97,714,826,600.00
R2048	On 28/02/2048	Spot Bond	8.74000	101.72624		8.70000	102.13476			0.00 92,949,300,000	152,711,008,400.00
R207	On 15/01/2020	Spot Bond	7.55500	101.06186		7.52000	101.17647			0.00 32,646,760,000	44,884,938,500.00
R208	On 31/03/2021	Spot Bond	7.66500	96.41431		7.63000	96.55403			0.00 77,362,320,000	93,454,901,900.00
R209	On 31/03/2036	Spot Bond	8.65000	77.62065		8.61000	77.91881			0.00 01,111,800,000	77,418,100,000.00
R210	On 31/03/2028	Spot Bond	1.45000	179.12737		1.45000	179.08387			0.00 10,500,532,600	39,585,973,400.00
R211	On 31/01/2017	Spot Bond	0.65000	132.19588		0.65000	132.16660			0.00 33,191,044,200	36,824,645,000.00
R212	On 31/01/2022	Spot Bond	1.35000	139.35951		1.35000	139.32597			0.00 82,751,645,100	65,316,378,200.00
R213	On 28/02/2031	Spot Bond	8.54500	88.02963		8.51000	88.28205			0.00 72,612,599,800	31,570,613,000.00
R214	On 28/02/2041	Spot Bond	8.68500	78.84725		8.64500	79.16432			0.00 39,098,500,000	42,021,903,000.00
R228C	On 15/09/2015	Spot Bond	6.43000	97.76114		6.39000	97.75802			0.00 0	0.00
R229C	On 15/03/2016	Spot Bond	6.35000	94.80579		6.31000	94.82115			0.00 0	0.00
R230C	On 15/09/2016	Spot Bond	6.36000	91.87628		6.32000	91.90896			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
R327C	On 21/06/2015	Spot Bond	6.50000	99.22253	6.46000	99.20985	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.37000	96.18149	6.33000	96.18818	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.35000	93.23292	6.31000	93.25753	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.41000	90.27875	6.37000	90.31992	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.07000	86.29861	7.04000	86.33525	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.12000	83.24669	7.09000	83.29398	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.35000	79.83005	7.31500	79.89844	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.33000	77.05410	7.29500	77.13318	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.31000	74.38903	7.27500	74.47799	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.30000	71.79798	7.26500	71.89601	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.51500	68.53812	7.48000	68.64277	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	7.49500	66.12767	7.46000	66.23987	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	7.58500	63.40158	7.55000	63.51965	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	7.55500	61.20195	7.52000	61.32634	0.00	0	0.00			
R341C	On 21/06/2022	Spot Bond	7.52500	59.09573	7.49000	59.22589	0.00	0	0.00			
R342C	On 21/12/2022	Spot Bond	7.49500	57.07852	7.46000	57.21395	0.00	0	0.00			
R343C	On 21/06/2023	Spot Bond	7.45500	55.18931	7.42000	55.32968	0.00	0	0.00			
R344C	On 21/12/2023	Spot Bond	7.41500	53.38324	7.38000	53.52814	0.00	0	0.00			
R345C	On 21/06/2024	Spot Bond	8.02000	48.81128	7.98000	48.97229	0.00	0	0.00			
R346C	On 21/12/2024	Spot Bond	7.98000	47.10339	7.94000	47.26793	0.00	0	0.00			
R347C	On 21/06/2025	Spot Bond	7.94000	45.47278	7.90000	45.64048	0.00	0	0.00			
R348C	On 21/12/2025	Spot Bond	7.90000	43.91553	7.86000	44.08606	0.00	0	0.00			
R349C	On 21/06/2026	Spot Bond	7.86000	42.42798	7.82000	42.60100	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
R350C	On 21/12/2026	Spot Bond	7.82000	41.00662		7.78000	41.18186			0	0.00
R351C	On 21/06/2027	Spot Bond	7.78000	39.64818		7.74000	39.82535			0	0.00
R352C	On 21/12/2027	Spot Bond	7.74000	38.34953		7.70000	38.52840			0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	102.24421			102.22058			0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.82540			101.80592			0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	102.81936			102.79412			0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.70393			101.68013			0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	101.41466			101.39087			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	27.10338		100.00000	27.03772			0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	13.89054		100.00000	13.85652			0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	32.06096		100.00000	31.98329			0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	81.66252		100.00000	81.48500			0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	31.65978		100.00000	31.58308			0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000	18.13998		100.00000	18.09506			0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	20.59119		100.00000	20.53809			0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.66313		100.00000	8.63885			0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	15.65619		100.00000	15.61583			0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	12.68437		100.00000	12.65166			0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.05495		100.00000	9.03160			0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.23345			101.21240			0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.20122			101.18151			0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	101.48774			101.46655			0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	101.56410			101.54179			0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	103.14880			103.12960			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RDFC18	On 25/11/2015	Spot Bond	0.00000		101.39246			101.37333			0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		101.25660			101.23890			2,000,000,000	500,000,000.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		100.87842			100.85890			0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.87965			100.85989			0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		18.27872	100.00000		18.23444			0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		12.82253	100.00000		12.79146			0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		10.62361	100.00000		10.59788			0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		9.81665	100.00000		9.79287			0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		101.72874			101.70965			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.65424			100.63483			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.01367			100.03908			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		101.32230			101.30167			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.49674			100.47578			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		101.39714			101.37629			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		101.30004			101.27862			0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.68275			100.66361			0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.38164			100.36033			0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	0.00000	100.00000		0.00000			0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		86.89412			86.84312			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		82.52137			82.48000			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		90.15259			90.09069			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		89.19143			89.12674			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		101.28064			101.25011			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
RP014	On 27/09/2019	Spot Bond			0.00000	83.27807			83.23463			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond			0.00000	96.01170			95.95786			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond			12.35000	105.10614		12.35000	105.07135			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond			100.00000	13.78997		100.00000	13.75543			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond			0.00000	101.58336			101.55973			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond			100.00000	6.51105		100.00000	6.49510			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond			100.00000	35.35601		100.00000	35.26942			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond			100.00000	52.20318		100.00000	52.07671			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond			100.00000	13.02796		100.00000	12.98038			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond			100.00000	34.88006		100.00000	34.79271			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond			0.00000	99.54048			99.49501			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond			0.00000	77.43388			77.37501			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond			8.96500	105.01358		8.93000	105.15200			0.00	0	760,600,000.00
RW23	On 10/12/2023	Spot Bond			9.32500	104.95383		9.28500	105.16258			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond			9.80500	107.44107		9.77000	107.67929			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond			0.00000	95.91095			95.84055			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond			7.73000	109.34137		7.69000	109.37755			0.00	2,900,000,000	1,450,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond			10.00000	108.92100		10.00000	108.89300			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond			0.00000	101.59876			101.57592			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond			9.23500	105.13215		9.20500	105.17378			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond			0.00000	101.13179			101.11036			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond			0.00000	102.33116			102.30958			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond			0.00000	101.58212			101.55989			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond			0.00000	99.69788			99.67391			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
SBK19	On 24/10/2019	Spot Bond	0.00000		100.32300			100.29989			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		101.76905			101.74217			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.25979			100.23370			0	0.00
SBK7	On 24/05/2015	Spot Bond	6.95500		104.49642	6.93000		104.47778			0	0.00
SBK9	On 10/04/2018	Spot Bond	8.84500		99.50618	8.81000		99.57066			4,740,000,000	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.54500		103.95642	7.52000		103.94457			0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		103.80700	7.96000		103.78499			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.30500		104.04303	7.28000		104.03183			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.49500		100.68006	8.46500		100.72004			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.45000		103.99069	7.42500		103.97910			0	0.00
SBN35	On 15/09/2015	Spot Bond	7.89000		103.83217	7.85000		103.82484			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		101.09222			101.07182			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.68038			100.65858			0	0.00
SBS13	On 22/09/2017	Spot Bond	8.14500		102.71919	8.11500		102.76125			0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.62404			100.60459			0	2,700,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.96772			100.94684			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		102.17277			102.15213			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.42500		107.23544	9.39000		107.37224			0	0.00
SBS20	On 15/05/2026	Spot Bond	9.98000		100.27211	9.94000		100.51024			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		99.85034			99.82874			0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		101.46943			101.45153			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		101.69854			101.67825			0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		102.74378			102.72352			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SBS25	On 24/05/2019	Spot Bond			8.92500	103.85177		8.89000	103.94344			0.00	0	333,800,000.00
SBS26U	On 28/02/2017	Spot Bond			100.00000	23.05492		100.00000	23.00333			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond			9.41500	106.33690		9.37500	106.55251			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond			0.00000	100.06647			100.04668			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond			8.92500	102.70290		8.88500	102.81262			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond			9.99000	91.89209		9.95000	92.11026			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond			0.00000	100.61006			100.59016			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond			9.73000	104.31964		9.69000	104.57467			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond			0.00000	100.99690			100.97714			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond			0.00000	101.02405			101.00374			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond			9.88000	102.67244		9.84000	102.88896			0.00	2,900,000,000	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond			0.00000	100.18317			100.16271			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond			0.00000	100.18800			100.16700			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond			8.95500	98.44906		8.92000	98.55495			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond			10.18000	95.82679		10.14000	96.03342			0.00	6,000,000,000	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond			10.59500	96.09768		10.56000	96.31638			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond			9.36500	96.14263		9.33000	96.28261			0.00	0	570,900,000.00
SBS9	On 07/07/2016	Spot Bond			7.53000	108.05883		7.49000	108.08222			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond			2.01000	280.25922		2.03000	279.79608			0.00	0	200,000,000.00
SBSI12	On 31/01/2017	Spot Bond			1.29500	130.76461		1.29500	130.73334			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond			100.00000	24.43217		100.00000	24.37298			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.54475			100.52511			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		23.90627		100.00000	23.84836			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.92000		129.39702		1.92000	129.36386			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.61357		6.50000	100.59599			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		102.27501			102.25362			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.84277			100.82127			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.41728			102.39575			0	0.00
SHS05	On 29/06/2017	Spot Bond	9.12500		102.38980		9.09500	102.42181			0	325,800,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.99725			101.97514			0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.77567			100.75482			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.96129			100.94015			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		25.50130		100.00000	25.43744			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.92100		10.00000	108.89300			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		101.21239			101.19133			0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		98.74956		100.00000	98.48901			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		101.17429			101.15325			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		36.10644		100.00000	36.01898			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		43.83413		100.00000	43.72795			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		32.53609		100.00000	32.45641			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.43500		103.09438		9.40500	103.13101			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.40377			100.38113			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SHS22	On 23/02/2020	Spot Bond	0.00000		101.65277			101.63060			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.78000		104.37528		7.74000	104.40187			0.00	4,280,000,000	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.94500		101.26494		8.91000	101.33772			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.49500		100.68006		8.46500	100.72004			0.00	6,580,000,000	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.53098			101.51076			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.58556			101.56656			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.95630			101.93635			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		101.48565			101.46522			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		101.52597			101.50499			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		99.55427			99.53114			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.19500		104.97839		8.16500	104.98777			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.65664			100.63681			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.46384			100.44271			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.21500		95.97278		9.18000	96.08197			0.00	0	242,500,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		101.49628			101.47362			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.98069			100.95799			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.22343			100.20111			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.23500		89.58170		9.20000	89.70536			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.23500		89.58170		9.20000	89.70536			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.97500		95.75979		8.94000	95.86309			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		101.12735			101.10541			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.97500		101.77353		7.94500	101.81553			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.14000		113.83318		2.18000	113.40591			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.65500		101.01795		8.62000	101.10016			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
SSN015	On 26/08/2018	Spot Bond	8.50000		101.69161			101.46863			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.16000		106.24544		10.12000	106.49075			0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		101.33312			101.31285			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.41500		75.08670		10.38000	75.28167			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.37115			100.34932			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.44173			100.42148			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.98546			100.96318			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.49322			100.47061			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		101.06486			101.03919			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		101.56548			101.54365			0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SSN032	On 20/12/2019	Spot Bond	0.00000		100.98847			100.96805			0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000		101.14407			101.12178			0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000		99.89484			99.87731			0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000		99.89040			99.87213			0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000		99.80769			99.79021			0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000		99.75560			99.73815			0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000		99.63180			99.61426			0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000		99.44055			99.42307			0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000		99.42110			99.40356			0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000		99.30149			99.28402			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		98.00295			97.98480			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SY1235	On 21/07/2015	Spot Bond	0.00000		98.70360			98.68608			0	0.00
SY1236	On 20/05/2015	Spot Bond	0.00000		99.79257			99.77529			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000		99.84184			99.85941			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000		99.84178			99.85936			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000		99.94721	100.00000	80.39648				20,100,000,000	20,100,000,000.00
SZ18	On 30/09/2015	Spot Bond	6.51500		103.56947	6.49000	103.56154				560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.73000		102.73928	8.69000	102.98889				0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		100.18485			100.16428			0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		100.19343			100.17190			0	0.00
T12A12	On 21/02/2048	Spot Bond	9.20500		99.11141	9.17000	99.36554				0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		65.28679	100.00000	65.12330				0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.34777			100.32836			0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.07713			100.00698			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		101.34036			101.31998			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.93033			100.91149			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.97691			100.95711			0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		101.46226			101.44295			0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.37314			100.33592			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.18796			100.16913			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		100.17036			100.15140			0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.19432			100.17482			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.78000		103.43728	7.74000	103.46189				0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.36075			100.34052			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.37032			100.34957			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10A3	On 18/07/2017	Spot Bond		7.83000	102.36134		7.83000	102.33962			0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.35548			100.33555			0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.36745			100.34685			0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	102.39094			102.36849			0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.35548			100.33555			0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.36745			100.34685			0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	102.16066		7.16000	102.14081			0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.39088			100.36897			0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.38896			100.36716			0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.43474			100.41038			0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.42856			100.40453			0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.61423			100.57979			0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.59311			100.55986			0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.35501			100.33511			0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.37032			100.34957			0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	102.63050		8.73000	102.60628			0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.09085			100.07081			0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.36745			100.34685			0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.81500	100.78945		8.78000	100.86033			0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	99.91581			99.89530			0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.37892			100.35777			0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.39183			100.36987			0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.38658			100.36491			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.39642			100.37430			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.43379			100.40947			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.43189			100.40768			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.42750			100.40365			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.58136			100.54878			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.58325			100.55055			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.58958			100.55670			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		101.49573			101.47516			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		101.54614			101.52488			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.15500		101.95248		9.12000	102.04948			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		101.51590			101.49505			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		101.58647			101.56464			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.06500		99.93765		9.03000	100.03418			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		101.79080			101.77004			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		101.88672			101.86483			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.17500		98.87011		9.14000	98.96655			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		101.67718			101.65408			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		101.67718			101.65408			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		101.99460			101.97143			0.00	0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		100.20446			100.18170			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		101.83837			101.81302			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		101.83837			101.81302			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		102.18628			102.16084			0.00	0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		100.22382			100.19891			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
TH12D1	On 21/08/2019	Spot Bond		0.00000	102.49227			102.45770			0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	102.49227			102.45770			0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	103.15161			103.11700			0	0.00
TH12D4	On 21/02/2048	Spot Bond		0.00000	100.30213			100.26847			0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.37941			100.35823			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.06260		101.06155	6.04760			0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.60391			100.58403			0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.37211			100.35134			0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.77438			100.75418			0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.37211			100.35134			0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.37698			100.35594			0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.37941			100.35823			0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.36919			100.34859			0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.37698			100.35594			0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.40371			100.38118			0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.40371			100.38118			0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.40371			100.38118			0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.44255			100.41785			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.45225			100.42701			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.44012			100.41556			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.63347			100.59814			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.64551			100.60951			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.64070			100.60496			0.00	0	0.00
TL20	On 22/02/2020	Spot Bond	9.50500		88.14122		9.47000	88.23827			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		108.92100		10.00000	108.89300			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.19500		102.20578		8.16500	102.25117			0.00	8,800,000,000	9,278,041,500.00
TN20	On 17/09/2020	Spot Bond	9.41000		105.96591		9.37500	106.08851			0.00	15,000,000,000	7,612,100,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.52851		100.00000	1.52477			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.62500		106.77179		9.58500	106.98360			0.00	27,540,000,000	11,450,000,000.00
TN25	On 19/08/2025	Spot Bond	9.83000		99.91325		9.79000	100.13894			0.00	31,000,000,000	15,721,470,000.00
TN27	On 14/11/2027	Spot Bond	9.88000		92.90363		9.84000	93.14923			0.00	18,200,000,000	9,573,200,000.00
TN30	On 09/10/2030	Spot Bond	10.25000		102.73148		10.21500	102.97628			0.00	5,000,000,000	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.60500		102.10178		10.56500	102.42784			0.00	2,000,000,000	1,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.17427			101.15461			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		101.36822			101.34811			0.00	0	4,600,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		99.86557			99.84611			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		99.86204			99.84208			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		99.86159			99.84157			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		99.84378			99.82125			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		99.80718			99.77944			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		99.86185			99.84186			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.92100		10.00000	108.89300			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
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.62892			100.60871			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.64151			100.62090			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.53704			100.51788			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.57152			100.55113			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.21439	10.00000	100.18757				0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.20905	9.75000	100.18290				0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.20871	100.00000	10.18238				0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		101.03848			101.01861			0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		101.10046			101.07940			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		8.21020	100.00000	8.17696				0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		8.74794	100.00000	8.71252				0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		101.13481			101.11309			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		9.07058	100.00000	9.03386				0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		101.14167			101.11982			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		9.33945	100.00000	9.30164				0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		101.33288			101.30733			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		12.61967	100.00000	12.56857				0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		101.74983			101.71617			0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		16.22254	100.00000	16.15685				0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		11.62242	100.00000	11.59427				0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		99.64147			99.62354			6,000,000,000	1,500,000,000.00
TSP168	On 11/06/2015	Spot Bond	0.00000		99.38748			99.36947			0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		98.84562			98.82700			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSP171	On 23/07/2015	Spot Bond	0.00000	98.61032			98.59204			0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	98.33887			98.32041			0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	98.05743			98.03876			0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	97.78892			97.77018			0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	102.00739			101.96879			0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.83930			100.80115			0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	96.73256			96.71378			0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	96.25821			96.23968			0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	95.92435			95.90548			0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	95.25369			95.23529			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	95.03637			95.01813			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	94.67492			94.65630			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	94.34526			94.32641			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000	93.96131			93.94207			0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000	99.20789			99.19139			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000	93.69214			93.67291			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	15.66348		100.00000	15.62427			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	101.76986			101.75123			0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000	101.56981			101.55177			0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000	101.53151			101.51370			0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000	101.27411			101.25616			0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000	100.82019			100.80236			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000	100.84739			100.82877			0	0.00
TWC091	On 14/05/2015	Spot Bond	0.00000	100.43836			100.42082			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC092	On 10/07/2015	Spot Bond	0.00000		100.44575			100.42792			0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000		100.41009			100.39226			0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000		100.37443			100.35660			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000		100.32897			100.31052			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000		100.32094			100.30311			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000		100.26782			100.24997			0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		101.41027			101.39041			0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		100.45672	100.00000	84.49074				0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		101.29356			101.27534			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		100.41955			100.40130			0	0.00
UG21	On 02/03/2021	Spot Bond	9.06500		109.18888	9.03000	109.32557				0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		8.33891	100.00000	8.32222				0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.14601	100.00000	8.12971				0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		101.99724			101.97766			0	0.00
VKC07	On 04/09/2015	Spot Bond	100.00000		0.00000	100.00000	100.00000				0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		75.41322	100.00000	75.25773				0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		100.83229			100.81247			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.83186			100.81185			0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.98130				0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		99.99985		99.98050				0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		99.99992		99.98054				0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.80048		100.78007				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
VKE05	On 28/03/2018	Spot Bond	0.00000	100.82169			100.80073			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	7.82828		100.00000	7.81260			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	7.63537		100.00000	7.62009			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00023		100.00000	0.00023			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.92000	111.09295		6.88000	111.11419			0.00	20,000,000,000	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.19000	240.65395		1.09000	241.31807			0.00	1,600,000,000	1,600,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.37500	104.13623		6.35000	104.11961			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.59500	106.62219		7.56500	106.65743			0.00	10,000,000,000	4,800,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.90000	107.74844		7.86500	107.84779			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.18000	107.33414		8.14500	107.45611			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.26500	107.44083		8.23000	107.58473			0.00	5,400,000,000	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.00500	99.13558		5.98000	99.12305			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.93500	97.40258		5.91000	97.39788			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.00500	99.11941		5.98000	99.10695			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.29000	73.00631		7.25500	73.10057			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	68.86792		100.00000	68.73823			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	38.69280		100.00000	38.61939			0.00	0	0.00
Total for j-Bonds :										0.00	18,651,397,300	1234961085550.00
Grand Total:										0.00	18,651,743,590	1234965201963.00