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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 18/05/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 18/05/2015	Any day expiry		11.87990	11.87990		11.78110	11.78110		15.22	0	0.00
\$ / R	On 20/05/2015	Any day expiry		11.85740	11.85740		11.78120	11.78120		14.43	162	1,300.00
\$ / R	On 26/05/2015	Any day expiry		11.86570	11.86570		11.79110	11.79110		12.96	0	0.00
\$ / R	On 26/05/2015	Any day expiry	11.96	Call	55.70600	0.05571	42.59080	0.04259	55.706	13.58	0	7,000.00
\$ / R	On 26/05/2015	Any day expiry	12.36	Call	4.67730	0.00468	4.84870	0.00485	4.677	15.82	0	7,000.00
\$ / R	On 27/05/2015	Any day expiry		11.86730	11.86730		11.79280	11.79280		13.26	1,588	4,766.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	0.09240	0.00009	0.28380	0.00028	0.092	19.37	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	0.23910	0.00024	0.62630	0.00063	0.239	18.41	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	1.00310	0.00100	2.12910	0.00213	1.003	16.98	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	85.24270	0.08524	64.18130	0.06418	85.243	13.53	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	16.55310	0.01655	13.85260	0.01385	16.553	15.25	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	0.21330	0.00021	0.15150	0.00015	0.213	52.99	0	300.00
\$ / R	On 03/06/2015	Any day expiry		11.88130	11.88130		11.80710	11.80710		13.81	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	30.05890	0.03006	23.21390	0.02321	30.059	15.73	0	10,000.00
\$ / R	On 04/06/2015	Any day expiry		11.88330	11.88330		11.80920	11.80920		13.90	0	0.00
\$ / R	On 04/06/2015	Any day expiry	11.60	Put	42.23600	0.04224	58.76770	0.05877	42.236	13.93	0	5,500.00
\$ / R	On 04/06/2015	Any day expiry	12.45	Call	19.31730	0.01932	14.96170	0.01496	19.317	16.49	0	5,500.00
\$ / R	On 09/06/2015	Any day expiry		11.89360	11.89360		11.81940	11.81940		13.87	0	288.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
\$ / R	On 12/06/2015	Foreign Exchange Future			11.89970		11.89970		11.82550	11.82550		14.04	0.00	27,770	952,718.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	1.56290		0.00156		1.70050	0.00170	1.563	16.81	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	1.69130		0.00169		1.84220	0.00184	1.691	16.71	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	2.06110		0.00206		2.25170	0.00225	2.061	16.46	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	4.20790		0.00421		4.65980	0.00466	4.208	15.55	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	4.55570		0.00456		5.05370	0.00505	4.556	15.45	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	19.48510		0.01949		25.58120	0.02558	19.485	13.95	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	456.52360		0.45652		392.65880	0.39266	456.524	13.97	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	440.02350		0.44002		376.95230	0.37695	440.023	13.97	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	40.32350		0.04032		51.45230	0.05145	40.323	13.97	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	361.50400		0.36150		302.96400	0.30296	361.504	13.99	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	324.98860		0.32499		269.05460	0.26905	324.989	14.00	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	75.28860		0.07529		93.55460	0.09355	75.289	14.00	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	120.00740		0.12001		145.94160	0.14594	120.007	14.02	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	128.19910		0.12820		155.40440	0.15540	128.199	14.03	0.00	0	1,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.93	Call	161.52960		0.16153		128.43630	0.12844	161.530	14.17	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Call	134.76150		0.13476		106.10100	0.10610	134.761	14.47	0.00	0	11,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	235.06150		0.23506		280.60100	0.28060	235.062	14.47	0.00	0	34,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	248.15760		0.24816		294.89700	0.29490	248.158	14.55	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	121.26690		0.12127		94.97290	0.09497	121.267	14.64	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	95.22020		0.09522		73.75920	0.07376	95.220	15.02	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.15	Call	90.17470		0.09017		69.69270	0.06969	90.175	15.11	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	59.58860		0.05959		45.37240	0.04537	59.589	15.74	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	45.03870		0.04504		34.02630	0.03403	45.039	16.17	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	634.30710		0.63431		700.65480	0.70065	634.307	16.59	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	34.00710		0.03401		26.15480	0.02615	34.007	16.59	0.00	0	31,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	29.12540		0.02913		22.40060	0.02240	29.125	16.91	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	26.29470		0.02629		20.22940	0.02023	26.295	17.13	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	24.36850		0.02437		18.75400	0.01875	24.368	17.29	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	10.02020		0.01002		7.80510	0.00781	10.020	19.26	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	1,110.32020		1.11032		1,182.30510	1.18231	1,110.320	19.26	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	5.48040		0.00548		3.73930	0.00374	5.480	20.03	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,355.27970		1.35528		1,427.87700	1.42788	1,355.280	20.09	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	4.97970		0.00498		3.37700	0.00338	4.980	20.09	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	2.53050		0.00253		1.64090	0.00164	2.531	20.52	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	2.22220		0.00222		1.42820	0.00143	2.222	20.60	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			11.92830		11.92830		11.85390	11.85390		14.00	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	3.94270		0.00394		4.97920	0.00498	3.943	14.75	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	16.04090		0.01604		19.30530	0.01931	16.041	13.93	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	71.81280		0.07181		58.20550	0.05821	71.813	15.97	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.00760		0.00001		0.00390	0.00000	0.008	21.98	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			11.93640		11.93640		11.86190	11.86190		13.87	0.00	0	7,712.00
\$ / R	On 06/07/2015	Any day expiry			11.94840		11.94840		11.87390	11.87390		13.78	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	109.14380		0.10914		93.08790	0.09309	109.144	15.31	0.00	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry			11.96260		11.96260		11.88800	11.88800		13.71	0.00	0	2,477.00
\$ / R	On 29/07/2015	Any day expiry			11.99510		11.99510		11.92000	11.92000		13.95	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	13.17030		0.01317		16.33460	0.01633	13.170	13.97	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	37.36980		0.03737		45.03460	0.04503	37.370	13.49	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	107.23400	0.10723	96.49050	0.09649	107.234	16.28	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	7.55580	0.00756	6.02540	0.00603	7.556	29.65	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.05530	12.05530	11.97890	11.97890		14.16	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	24.93730	0.02494	28.10310	0.02810	24.937	13.99	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	57.47730	0.05748	65.95710	0.06596	57.477	13.57	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	130.31040	0.13031	119.07540	0.11908	130.310	17.01	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	14.30810	0.01431	11.87400	0.01187	14.308	28.62	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.06380	12.06380	11.98730	11.98730		14.12	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.08520	12.08520	12.00830	12.00830		14.29	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.09370	12.09370	12.01670	12.01670		14.27	0.00	1,444	190,505.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	19.69130	0.01969	20.78260	0.02078	19.691	14.47	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,514.98450	1.51498	1,439.25610	1.43926	1,514.985	14.38	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	45.57900	0.04558	51.82620	0.05183	45.579	13.58	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,141.42230	1.14142	1,070.95110	1.07095	1,141.422	13.57	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	47.72230	0.04772	54.25110	0.05425	47.722	13.57	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	993.20960	0.99321	925.51270	0.92551	993.210	13.45	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	74.08180	0.07408	83.94940	0.08395	74.082	13.43	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	89.26290	0.08926	100.96370	0.10096	89.263	13.36	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	134.27110	0.13427	156.56380	0.15656	134.271	13.21	0.00	0	27,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	146.72050	0.14672	170.33650	0.17034	146.720	13.28	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	166.73280	0.16673	192.36430	0.19236	166.733	13.39	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	660.43280	0.66043	609.06430	0.60906	660.433	13.39	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	173.76520	0.17377	200.07170	0.20007	173.765	13.42	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	245.20220	0.24520	277.64290	0.27764	245.202	13.74	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	341.60630	0.34161	380.72520	0.38073	341.606	14.09	0.00	0	42,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	435.30630	0.43531	397.42520	0.39743	435.306	14.09	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	416.67050	0.41667	381.29700	0.38130	416.671	14.16	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	398.70550	0.39871	365.81820	0.36582	398.706	14.23	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	378.11870	0.37812	347.35530	0.34736	378.119	14.36	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	351.85910	0.35186	323.09090	0.32309	351.859	14.56	0.00	0	800.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	341.17920	0.34118	313.23380	0.31323	341.179	14.65	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	259.05290	0.25905	237.61930	0.23762	259.053	15.43	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	192.76350	0.19276	177.27940	0.17728	192.763	16.33	0.00	0	1,600.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	151.56690	0.15157	139.52810	0.13953	151.567	17.14	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	150.20950	0.15021	138.28410	0.13828	150.210	17.17	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	146.22680	0.14623	134.63420	0.13463	146.227	17.26	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	112.83620	0.11284	103.93370	0.10393	112.836	18.20	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	70.93720	0.07094	65.40010	0.06540	70.937	20.05	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	57.85010	0.05785	53.34910	0.05335	57.850	20.98	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	50.38560	0.05039	48.55580	0.04856	50.386	22.03	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry	12.12370	Call	12.12370	12.12370	12.04610	12.04610		14.27	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	36.08780	0.03609	38.88740	0.03889	36.088	13.82	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	73.48220	0.07348	82.55700	0.08256	73.482	13.42	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	119.23150	0.11923	134.37030	0.13437	119.231	13.25	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	149.81880	0.14982	138.74700	0.13875	149.819	17.69	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	87.36280	0.08736	80.96330	0.08096	87.363	19.85	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	23.60090	0.02360	19.66840	0.01967	23.601	27.81	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.12800	12.12800	12.05030	12.05030		14.42	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
\$ / R	On 28/10/2015	Any day expiry		12.18780	12.18780		12.10900	12.10900		14.52	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	46.97030	0.04697	49.22490	0.04922	46.970	13.80	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	86.22330	0.08622	95.64840	0.09565	86.223	13.31	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	166.53980	0.16654	155.66800	0.15567	166.540	18.33	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	34.44640	0.03445	31.29310	0.03129	34.446	27.12	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		12.24780	12.24780		12.16810	12.16810		14.59	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	54.95130	0.05495	57.14890	0.05715	54.951	13.68	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	94.88950	0.09489	104.62410	0.10462	94.890	13.15	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	178.95320	0.17895	168.62090	0.16862	178.953	18.90	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	38.06720	0.03807	32.79640	0.03280	38.067	26.84	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry		12.27600	12.27600		12.19610	12.19610		14.54	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future		12.28250	12.28250		12.20260	12.20260		14.67	0.00	800	88,584.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	71.39970	0.07140	76.11710	0.07612	71.400	13.23	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,403.89970	1.40390	1,328.71710	1.32872	1,403.900	13.23	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,359.07990	1.35908	1,284.41210	1.28441	1,359.080	13.14	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,190.66370	1.19066	1,121.35270	1.12135	1,190.664	13.07	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,034.35980	1.03436	969.15100	0.96915	1,034.360	13.11	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	209.97900	0.20998	230.44310	0.23044	209.979	13.16	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	259.98120	0.25998	290.93520	0.29094	259.981	13.30	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	281.88980	0.28189	314.36320	0.31436	281.890	13.43	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	328.54420	0.32854	364.01210	0.36401	328.544	13.68	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	378.86130	0.37886	417.25190	0.41725	378.861	13.92	0.00	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	615.19860	0.61520	576.51340	0.57651	615.199	14.17	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	593.38460	0.59338	556.07260	0.55607	593.385	14.30	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	333.17080	0.33317	313.96710	0.31397	333.171	16.54	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	312.95890	0.31296	295.17320	0.29517	312.959	16.81	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	294.34750	0.29435	277.87000	0.27787	294.348	17.08	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	255.42450	0.25542	241.45410	0.24145	255.425	17.73	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	246.81970	0.24682	233.10120	0.23310	246.820	17.89	0.00	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	154.83070	0.15483	147.21010	0.14721	154.831	20.06	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	128.60880	0.12861	126.73300	0.12673	128.609	21.40	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	126.90690	0.12691	125.17530	0.12518	126.907	21.98	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	126.55500	0.12656	124.85470	0.12485	126.555	22.12	0.00	10,000	56,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	121.82420	0.12182	120.70630	0.12071	121.824	25.69	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry		12.30420	12.30420		12.22410	12.22410		14.62	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	58.70020	0.05870	62.39240	0.06239	58.700	13.40	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	100.11370	0.10011	110.08260	0.11008	100.114	12.96	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	186.08800	0.18609	177.05120	0.17705	186.088	19.41	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	39.34020	0.03934	34.64370	0.03464	39.340	26.39	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry		12.41920	12.41920		12.33820	12.33820		14.72	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	219.10840	0.21911	241.00460	0.24100	219.108	12.90	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	187.51200	0.18751	190.32750	0.19033	187.512	22.84	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry		12.48180	12.48180		12.40070	12.40070		14.94	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future		12.48860	12.48860		12.40740	12.40740		14.93	0.00	0	5,042.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	102.69950	0.10270	108.30790	0.10831	102.700	12.80	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	298.29140	0.29829	323.79820	0.32380	298.291	13.16	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	309.92020	0.30992	338.10670	0.33811	309.920	13.20	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	342.88340	0.34288	377.75100	0.37775	342.883	13.30	0.00	0	788.00

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	11.95	Put	362.43930		0.36244		398.37000	0.39837	362.439	13.41		0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	445.86140		0.44586		485.90000	0.48590	445.861	13.85		0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	337.82370		0.33782		322.65940	0.32266	337.824	18.41		0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	290.45730		0.29046		278.08320	0.27808	290.457	19.24		0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	261.26170		0.26126		250.60280	0.25060	261.262	19.86		0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	217.68170		0.21768		216.05700	0.21606	217.682	23.78		0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	191.64490		0.19164		176.29850	0.17630	191.645	25.78		0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	26.69510		0.02670		23.58680	0.02359	26.695	25.78		0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.68340		12.68340		12.60140	12.60140		15.33		0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.69190		12.69190		12.60990	12.60990		15.33		0	1,300.00
\$ / R	On 15/09/2016	Any day expiry			12.89150		12.89150		12.81100	12.81100		15.78		0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.89990		12.89990		12.81950	12.81950		15.78		0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.08250		13.08250		13.00340	13.00340		16.07		0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.09310		13.09310		13.01410	13.01410		16.07		0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.89970		11.89970		11.82550	11.82550		14.04		57	730.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.09370		12.09370		12.01670	12.01670		14.27		19	232.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.28250		12.28250		12.20260	12.20260		14.67		0	24.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.48860		12.48860		12.40740	12.40740		14.93		0	31.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.64690		18.64690		18.67240	18.67240		12.03		165	25,872.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	4.94620		0.00495		4.89830	0.00490	4.946	16.76		0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	10.27570		0.01028		11.98130	0.01198	10.276	14.76		0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.93730		18.93730		18.96090	18.96090		13.00		10	1,501.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	188.36590		0.18837		187.70100	0.18770	188.366	12.61		0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	234.21920		0.23422		233.24470	0.23324	234.219	12.68		0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	355.39640		0.35540		353.48340	0.35348	355.396	12.82		0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	164.11890		0.16412		175.04540	0.17505	164.119	15.09		0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.22340		19.22340		19.24410	19.24410		13.38		50	8,314.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	223.26340		0.22326		219.85190	0.21985	223.263	12.61		0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	439.83440		0.43983		454.16350	0.45416	439.834	14.91		0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	355.98590		0.35599		368.81910	0.36882	355.986	15.53		0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.53910		19.53910		19.56030	19.56030		13.77		0	35.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09931		0.09931		0.09914	0.09914		11.45		0	11,732.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10106		0.10106		0.10088	0.10088		12.54		0	7.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10281		0.10281		0.10261	0.10261		14.04		0	0.00
€ / R	On 01/06/2015	Any day expiry			13.49260		13.49260		13.50140	13.50140		12.44		0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	2.86080		0.00286		3.41940	0.00342	2.861	16.02		0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.51940		13.51940		13.52840	13.52840		12.91		10	158,267.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	1.63080		0.00163		1.43950	0.00144	1.631	15.94		0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	7.16780		0.00717		6.63120	0.00663	7.168	14.21		0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	128.82820		0.12883		123.49050	0.12349	128.828	12.98		0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	91.98480		0.09198		93.17880	0.09318	91.985	13.70		0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	26.70990		0.02671		27.13160	0.02713	26.710	14.89		0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	1.17090		0.00117		1.19960	0.00120	1.171	18.93		0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.75870		13.75870		13.76580	13.76580		12.99		0	24,039.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest	
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	64.51860		0.06452		64.90040	0.06490	64.519	12.66		0	7,900.00	
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	94.09650		0.09410		93.91590	0.09392	94.096	12.46		0	7,500.00	
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	847.41930		0.84742		853.82360	0.85382	847.419	12.33		0	1,539.00	
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	131.35260		0.13135		133.83900	0.13384	131.353	15.70		0	7,500.00	
€ / R	On 11/12/2015	Foreign Exchange Future			13.99430		13.99430		13.99910	13.99910		13.37		0	10,535.00	
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	161.37230		0.16137		159.29360	0.15929	161.372	12.25		0	6,682.00	
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	507.08910		0.50709		504.71700	0.50472	507.089	13.20		0	6,076.00	
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	128.64430		0.12864		130.80950	0.13081	128.644	18.75		0	6,682.00	
€ / R	On 14/03/2016	Foreign Exchange Future			14.25820		14.25820		14.26280	14.26280		13.68		0	3,000.00	
€ / R	On 19/09/2016	Foreign Exchange Future			14.79900		14.79900		14.80820	14.80820		14.05		0	0.00	
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000				0.00	0	0.00
AL37	On 06/08/2015	Index Future			461.23100		461.23100		462.96200	462.96200				0.00	0	124.00
AL37	On 05/11/2015	Index Future			468.86600		468.86600		470.64800	470.64800				0.00	0	0.00
AL7T	On 06/08/2015	Index Future			545.50000		545.50000		548.99300	548.99300				0.00	0	3.00
AL7T	On 05/11/2015	Index Future			554.53100		554.53100		558.10800	558.10800				0.00	0	0.00
ALBI	On 06/08/2015	Index Future			497.89600		497.89600		501.16000	501.16000				0.00	0	510.00
ALBI	On 05/11/2015	Index Future			506.13800		506.13800		509.48000	509.48000				0.00	0	103.00
ALBI	On 04/02/2016	Index Future			514.76400		514.76400		518.16800	518.16800				0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.51440		9.51440		9.51130	9.51130		10.49		0.00	0	13,782.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.42030		0.00042		0.48000	0.00048	0.420	17.56		0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	1.20450		0.00120		1.35610	0.00136	1.205	15.56		0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	4.80770		0.00481		4.99480	0.00499	4.808	12.16		0.00	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	376.89790		0.37690		374.62390	0.37462	376.898	11.42		0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	111.51750		0.11152		115.23990	0.11524	111.518	10.49		0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	54.04620		0.05405		57.23110	0.05723	54.046	10.86		0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.61750		9.61750		9.61340	9.61340		11.79		0.00	8	1,481.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.72430		9.72430		9.71870	9.71870		13.06		0.00	0	41.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.84400		9.84400		9.83830	9.83830		12.96		0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.80720		9.80720		9.84570	9.84570		11.89		0.00	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.95270		9.95270		9.99060	9.99060		11.57		0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.91520		12.91520		12.91670	12.91670		12.96		0.00	0	7,258.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.17930		13.17930		13.17920	13.17920		13.63		0.00	0	1,607.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.91500		1.91500		1.90370	1.90370		13.40		0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.93420		1.93420		1.92270	1.92270		13.50		0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.81300		1.81300		1.81510	1.81510		13.61		0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.84740		1.84740		1.84850	1.84850		11.79		0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EL28	On 06/08/2015	Bond Future	127.30218		127.30218		127.29129	127.29129			0	0.00
EL28	On 05/11/2015	Bond Future	127.85107		127.85107		127.84450	127.84450			0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33	On 06/08/2015	Bond Future	9.70567		84.40900		9.60888	85.11394			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.78809		82.00602		9.68785	82.72557			0	0.00
ES33	On 04/02/2016	Bond Future	9.87069		83.40527		9.76718	84.13748			0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
GOVI	On 06/08/2015	GOVI	494.24000		494.24000		497.27900	497.27900			2	454.00
GOVI	On 05/11/2015	GOVI	502.42200		502.42200		505.53400	505.53400			0	27.00
GOVI	On 04/02/2016	GOVI	510.98500		510.98500		514.15500	514.15500			0	0.00
I2025	On 06/08/2015	Bond Future	122.70524		122.70524		122.80519	122.80519			0	16.00
I2025	On 05/11/2015	Bond Future	124.71791		124.71791		124.82387	124.82387			0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2038	On 06/08/2015	Bond Future	129.54494		129.54494		129.76968	129.76968			10	3,355.00
I2038	On 05/11/2015	Bond Future	131.66975		131.66975		131.90298	131.90298			0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2046	On 06/08/2015	Bond Future	131.24101		131.24101		131.23060	131.23060			300	5,722.00
I2046	On 05/11/2015	Bond Future	131.99538		131.99538		131.98928	131.98928			0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2050	On 06/08/2015	Bond Future	140.88745		140.88745		141.93108	141.93108			0	3,773.00
I2050	On 05/11/2015	Bond Future	143.19805		143.19805		144.26408	144.26408			0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
IGOV	On 06/08/2015	Index Future	233.33800		233.33800		233.68200	233.68200			0	1,080.00
IGOV	On 05/11/2015	Index Future	237.20100		237.20100		237.56200	237.56200			0	17.00
IGOV	On 04/02/2016	Index Future	241.24300		241.24300		241.61300	241.61300			0	0.00

Contract Details		Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ILBI	On 06/08/2015			Index Future	632.42500	632.42500		633.44200	633.44200			0.00	0	159.00
ILBI	On 05/11/2015			Index Future	642.89200	642.89200		643.93600	643.93600			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015			Jibar Tradeable Future	6.14000	93.86000		6.16000	93.84000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	6.25000	93.75000		6.24000	93.76000			0.00	0	7,500.00
JIBAR FUTURE	On 15/07/2015			Jibar Tradeable Future	6.29000	93.71000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015			Jibar Tradeable Future	6.42000	93.58000		6.41000	93.59000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015			Jibar Tradeable Future	6.46000	93.54000		6.45000	93.55000			0.00	0	0.00
JIBAR FUTURE	On 21/10/2015			Jibar Tradeable Future	6.60000	93.40000		6.59000	93.41000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015			Jibar Tradeable Future	6.78000	93.22000		6.77000	93.23000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016			Jibar Tradeable Future	7.01000	92.99000		7.00000	93.00000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016			Jibar Tradeable Future	7.21000	92.79000		7.20000	92.80000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016			Jibar Tradeable Future	7.41000	92.59000		7.40000	92.60000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016			Jibar Tradeable Future	7.55000	92.45000		7.54000	92.46000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017			Jibar Tradeable Future	7.69000	92.31000		7.68000	92.32000			0.00	0	0.00
KES / R	On 12/06/2015			Foreign Exchange Future	0.12340	0.12340		0.12280	0.12280			0.00	0	10.00
KES / R	On 14/09/2015			Foreign Exchange Future	0.12290	0.12290		0.12230	0.12230			0.00	0	0.00
KES / R	On 11/12/2015			Foreign Exchange Future	0.12250	0.12250		0.12200	0.12200			0.00	0	1,870.00
NGN / R	On 12/06/2015			Foreign Exchange Future	0.05960	0.05960		0.05900	0.05900			0.00	0	37,800.00
NGN / R	On 14/09/2015			Foreign Exchange Future	0.05690	0.05690		0.05650	0.05650			0.00	0	12,000.00
NGN / R	On 11/12/2015			Foreign Exchange Future	0.05560	0.05560		0.05530	0.05530			0.00	0	112,080.00
NZ\$ / R	On 12/06/2015			Foreign Exchange Future	8.78440	8.78440		8.83530	8.83530		10.57	0.00	0	0.00
NZ\$ / R	On 14/09/2015			Foreign Exchange Future	8.84670	8.84670		8.89620	8.89620		10.43	0.00	0	500.00
NZ\$ / R	On 11/12/2015			Foreign Exchange Future	8.91830	8.91830		8.96710	8.96710		11.66	0.00	0	0.00
QUANTO € / \$	On 12/06/2015			Foreign Exchange Future	1.13610	1.13610		1.14400	1.14400			0.00	0	1,095.00
QUANTO € / \$	On 14/09/2015			Foreign Exchange Future	1.13770	1.13770		1.14560	1.14560			0.00	0	25,043.00
QUANTO € / \$	On 11/12/2015			Foreign Exchange Future	1.13940	1.13940		1.14720	1.14720			0.00	0	0.00
R186	On 06/08/2015			Bond Future	8.11574	118.94710		8.01304	119.79201		9.51	0.00	319	40,878.00
R186	On 06/08/2015	7.65	Call	Bond Future	700.30000	0.70030		954.81000	0.95481	700.300	9.29	0.00	0	75.00
R186	On 06/08/2015	7.75	Call	Bond Future	917.96000	0.91796		1,221.87000	1.22187	917.960	9.33	0.00	0	1,000.00
R186	On 06/08/2015	8.05	Call	Bond Future	1,842.39000	1.84239		2,303.89000	2.30389	1,842.390	9.44	0.00	0	75.00
R186	On 06/08/2015	8.45	Put	Bond Future	1,035.40000	1.03540		837.81000	0.83781	1,035.400	9.63	0.00	0	4,229.00
R186	On 06/08/2015	8.46	Put	Bond Future	1,011.89000	1.01189		818.12000	0.81812	1,011.890	9.64	0.00	0	75.00
R186	On 06/08/2015	8.50	Put	Bond Future	922.09000	0.92209		743.11000	0.74311	922.090	9.66	0.00	0	5,229.00
R186	On 06/08/2015	8.55	Put	Bond Future	819.32000	0.81932		657.73000	0.65773	819.320	9.69	0.00	0	4,229.00
R186	On 06/08/2015	8.90	Put	Bond Future	333.33000	0.33333		261.29000	0.26129	333.330	9.92	0.00	0	5,350.00
R186	On 05/11/2015			Bond Future	8.16526	120.89860		8.05825	121.76163		9.39	0.00	0	500.00
R186	On 05/11/2015	8.22	Put	Bond Future	2,850.02000	2.85002		2,494.63000	2.49463	2,850.020	9.30	0.00	0	1,090.00
R186	On 05/11/2015	8.25	Put	Bond Future	2,737.60000	2.73760		2,392.63000	2.39263	2,737.600	9.31	0.00	0	8,690.00
R186	On 05/11/2015	8.35	Put	Bond Future	2,385.79000	2.38579		2,074.71000	2.07471	2,385.790	9.34	0.00	0	9,370.00
R186	On 05/11/2015	8.45	Put	Bond Future	2,068.80000	2.06880		1,790.06000	1.79006	2,068.800	9.37	0.00	0	6,248.00
R186	On 05/11/2015	9.00	Put	Bond Future	877.25000	0.87725		740.25000	0.74025	877.250	9.61	0.00	0	2,600.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R186	On 04/02/2016	Bond Future			8.21072		117.66233		8.09962	118.54065		9.19	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.24203		119.79815		8.12652	120.69406		9.19	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/08/2015	Bond Future			292.07321		292.07321		292.26077	292.26077			0.00	0	1,046.00
R197	On 05/11/2015	Bond Future			296.86316		296.86316		297.06431	297.06431			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/08/2015	Bond Future			242.86630		242.86630		243.55021	243.55021			0.00	4	54,213.00
R202	On 05/11/2015	Bond Future			246.84905		246.84905		247.55295	247.55295			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.90980		102.57218		7.80640	103.15068		7.22	0.00	0	10,246.00
R2023	On 06/08/2015	Bond Future	9.07	Put	60.91000		0.06091		45.88000	0.04588	60.910	7.71	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			7.96462		100.33058		7.85589	100.92213		7.42	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.01731		102.04212		7.90331	102.64426		7.11	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.10842		105.53558		6.98618	105.77323		2.37	0.00	217	15,971.00
R203	On 06/08/2015	Bond Future	7.84	Put	73.02000		0.07302		52.19000	0.05219	73.020	2.46	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.16439		103.10036		7.02232	103.34562		2.07	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.21197		104.85936		7.04559	105.10927		1.54	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/08/2015	Bond Future			8.54436		95.78373		8.44727	96.56058			0.00	0	9,690.00
R2030	On 05/11/2015	Bond Future			8.59619		97.35613		8.49567	98.14920			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.63577		99.63087		8.53879	100.46312			0.00	0	1,585.00
R2032	On 05/11/2015	Bond Future			8.68905		97.10974		8.58875	97.95915			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.73928		98.76676		8.63589	99.63108			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/08/2015	Bond Future			8.75562		97.81600		8.65360	98.78472			0.00	0	33,279.00
R2037	On 05/11/2015	Bond Future			8.80542		99.42187		8.70020	100.41007			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			8.85363		96.86070		8.74537	97.86613			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.35449		103.01217		7.24759	103.32964		3.60	0.00	0	11,910.00
R204	On 06/08/2015	Bond Future	8.41	Put	34.20000		0.03420		24.78000	0.02478	34.200	3.83	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.41086		104.70211		7.29298	105.02850		3.42	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.45878		102.45099		7.32917	102.78341		2.94	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.81270		99.62922		8.71587	100.63674			0.00	0	10,733.00
R2044	On 05/11/2015	Bond Future			8.86029		101.26482		8.76053	102.29258			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			8.90634		98.60987		8.80381	99.65561			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.79812		103.40070		8.70130	104.43926			0.00	0	35,237.00
R2048	On 05/11/2015	Bond Future			8.84678		100.66642		8.74703	101.72569			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			8.89433		102.38377		8.79180	103.46157			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/08/2015	Bond Future			7.58194		99.31487		7.47667	99.70246		4.78	0.00	3,303	34,046.00
R207	On 06/08/2015	Bond Future	7.46	Call	671.50000		0.67150		865.46000	0.86546	671.500	4.72	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.63748		100.94466		7.52398	101.34220		4.58	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	918.77000		0.91877		1,104.18000	1.10418	918.770	4.52	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	1,025.42000		1.02542		1,223.33000	1.22333	1,025.420	4.53	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.68895		99.02461		7.56693	99.42941		4.20	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	795.04000		0.79504		953.15000	0.95315	795.040	4.10	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	1,101.93000		1.10193		1,295.51000	1.29551	1,101.930	4.15	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.71712		100.82203		7.58515	101.23562		4.20	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,415.57000		1.41557		1,621.37000	1.62137	1,415.570	4.16	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.71622		98.11063		7.61200	98.56861		5.87	0.00	0	38,758.00
R208	On 06/08/2015	Bond Future	8.85	Put	46.77000		0.04677		34.79000	0.03479	46.770	6.20	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.77079		96.32002		7.65996	96.78896		5.86	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	510.25000		0.51025		424.45000	0.42445	510.250	6.01	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.82002		97.96333		7.70263	98.44069		5.48	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.69410		79.01878		8.59734	79.77937		14.49	0.00	0	25,841.00
R209	On 06/08/2015	Bond Future	9.90	Put	121.32000		0.12132		97.12000	0.09712	121.320	15.28	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.74158		77.16685		8.64189	77.94275		15.08	0.00	0	0.00
R209	On 04/02/2016	Bond Future			8.78619		78.48356		8.68379	79.27307		15.02	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R210	On 06/08/2015	Bond Future		181.79461	181.79461		181.78108	181.78108			0	1,184.00	
R210	On 05/11/2015	Bond Future		182.65679	182.65679		182.64957	182.64957			0	0.00	
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00	
R211	On 06/08/2015	Bond Future		133.02739	133.02739		133.00962	133.00962			0	1,120.00	
R211	On 05/11/2015	Bond Future		135.20950	135.20950		135.19618	135.19618			0	0.00	
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00	
R212	On 06/08/2015	Bond Future		139.99752	139.99752		140.20399	140.20399			0	1,113.00	
R212	On 05/11/2015	Bond Future		142.29403	142.29403		142.50880	142.50880			0	0.00	
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00	
R213	On 06/08/2015	Bond Future		8.58332	89.67746		8.48635	90.42627		12.42	0	18,397.00	
R213	On 05/11/2015	Bond Future		8.63621	87.60417		8.53597	88.36833		12.90	0	0.00	
R213	On 04/02/2016	Bond Future		8.68787	89.09863		8.58451	89.87624		12.77	0	0.00	
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00	
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00	
R214	On 06/08/2015	Bond Future		8.73163	80.22826		8.63488	81.03524		15.23	55	20,806.00	
R214	On 05/11/2015	Bond Future		8.77869	78.25313		8.67909	79.07618		15.84	0	0.00	
R214	On 04/02/2016	Bond Future		8.82454	79.58805		8.72224	80.42552		15.81	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		21,277.50000	21,277.50000		21,225.89000	21,225.89000			0	0.00	
TRY / R	On 12/06/2015	Foreign Exchange Future		4.59140	4.59140		4.56250	4.56250		11.39	0	0.00	
TRY / R	On 14/09/2015	Foreign Exchange Future		4.54870	4.54870		4.52080	4.52080		11.64	0	0.00	
ZMW / R	On 12/06/2015	Foreign Exchange Future		1.63090	1.63090		1.61710	1.61710			0	16.00	
ZMW / R	On 14/09/2015	Foreign Exchange Future		1.58250	1.58250		1.57320	1.57320			0	90.00	
<b>Total for Derivatives :</b>											<b>0.00</b>	<b>46,293</b>	<b>4 040 559.00</b>

### i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.93311			0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.16451			0	0.00
AA05	On 22/03/2019	Spot Bond		8.77000	103.08937		8.77000	103.06532			2,500,000,000	5,500,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	100.73388			0	0.00
AA07	On 15/04/2021	Spot Bond		9.01500	103.05468		9.01500	103.02986			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AB01/R186		On 24/11/2020	Spot Bond	10.00000	108.18000		10.00000	108.15100			0	0.00
AB010		On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.91234			0	0.00
AB011		On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	98.64827			470,000,000	235,000,000.00
AB013		On 21/11/2018	Spot Bond	9.22500	97.27114		9.22500	97.24691			0	310,000,000.00
AB014U		On 19/11/2024	Spot Bond	100.00000	9.46131		100.00000	9.43839			0	0.00
AB015U		On 13/11/2024	Spot Bond	10.84000	100.02908		10.84000	100.00039			0	0.00
AB016U		On 05/02/2025	Spot Bond	100.00000	10.86854		100.00000	10.84703			0	0.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.81006			0	0.00
AB09		On 03/05/2017	Spot Bond	8.50500	103.62376		8.50500	103.60031			0	500,000,000.00
ABC1234/R2022		On 25/11/2020	Spot Bond	10.00000	109.29200		10.00000	109.26300			0	0.00
ABCPi3		On 07/12/2023	Spot Bond	2.01000	129.77308		2.01000	281.12892			0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.65701			0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.55847			0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.38527			0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.42000			0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	98.89292			0	0.00
ABFN11		On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.40028			0	0.00
ABFN12		On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.31746			0	0.00
ABFN13		On 14/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.12594			0	0.00
ABFN14		On 14/05/2022	Spot Bond	0.00000	100.00000		0.00000	100.12901			0	0.00
ABN05		On 18/04/2021	Spot Bond	1.75000	175.41787		1.75000	175.37391			0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	165.22779		2.76000	165.18180			0	0.00
ABN09		On 27/06/2023	Spot Bond	2.17000	175.86303		2.17000	175.81691			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	1.82000	185.44941		1.82000	185.40260			0	0.00
ABN33	On 29/01/2018	Spot Bond	7.90125	81.48069		7.90125	81.46372			0	0.00
ABN34	On 29/01/2018	Spot Bond	7.90125	81.48069		7.90125	81.46372			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.29000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.26467			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.44000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	97.49000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	96.99000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	95.59000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	95.89000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.85081			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.75376			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	94.51000			0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	93.79000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.51000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.25000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07081			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.83000	104.46295		6.83000	104.44383			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.74421			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	91.51000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	91.31000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.31000	97.92718		2.31000	112.51453			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.21000	104.70601		2.21000	165.27624			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN63	On 07/12/2033	Spot Bond	2.12000		121.87080		2.12000	223.55294			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	90.00000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.35500		92.97452		9.35500	92.95142			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.95000			0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.04000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	73.69000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.12131			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	97.58000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	106.64500			0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		110.33390		9.63000	110.30539			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.17000			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	9.36000		112.29755		9.36000	112.26933			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.72000		92.03394		8.72000	92.01249			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.71000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	110.21000			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	9.45500		111.60089		9.45500	111.57257			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	91.68000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.53532			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.43612			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.05500		106.25093		8.05500	106.22813			0	1,628,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.72500		104.25646		8.72500	104.23214			0	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	8.98000		101.27741		8.98000	101.25324			0	0.00
ABS13	On 14/05/2022	Spot Bond	9.42500		101.43794		9.42500	101.41255			0	0.00
ABS6	On 01/06/2020	Spot Bond	8.79000		101.48947		8.79000	101.46549			0	3,110,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.55500		96.52217		9.55500	96.49769			0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.43500		103.15376		7.43500	103.13330			0	0.00
ABSI2	On 07/12/2023	Spot Bond	1.82000		224.89282		1.82000	284.86717			0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.09000		128.74433		1.09000	131.58517			0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.82000		133.17646		1.82000	135.81719			0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00643		100.00000	0.00642			0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		92.51173		100.00000	92.28386			0	0.00
ACL028	On 15/09/2015	Spot Bond	10.99000		103.11736		10.99000	103.08738			0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.99984			0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		9.98387		100.00000	9.95968			0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.99982			0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.99961			0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		59.50848		100.00000	59.36432			0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.99985			0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		69.96946		11.00000	69.94945			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		38.08543		100.00000	37.99317			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.45700			0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.59455			0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.39565			0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.43711			0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.45535			0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.58795			0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.58795			0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.60251			0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.60251			0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.57338			0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	96.00685			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.29200		10.00000	109.26300			0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.21449			0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.41227			0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	101.45347			0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	101.46999			0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	101.43685			0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.36251			0	0.00
ACL104	On 20/12/2019	Spot Bond		9.19000	104.67970		9.19000	104.65386			0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.50869			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.12188			0	0.00
ACL122	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL126	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	90.19112			0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	181.51975			0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	181.55067			0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	101.39557			0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	102.32715			0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.75692			0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	102.32577			0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.56413			0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.95706			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.29200		10.00000	109.26300			0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.67375			0	4,518,000.00
ACL144	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.38366			0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.40056			0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.28675			0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.37093			0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.31284			0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	101.69511		10.23000	101.66754			0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.28285			0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	117.38640			0	0.00
ACL167	On 20/06/2019	Spot Bond		9.30000	105.74371		9.30000	105.71731			0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.36588			0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	117.57817		1.75000	117.68068			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.26624			0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33547			0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.37665			0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.29429			0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.40165			0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.13660			0	80,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.74712			0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.27946			0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.24121			0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.36842			0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.33677			0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.40709			0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.42864			0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.43807			0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.65175			0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.43370			0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.43370			0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50826			0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.34371			0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.51513			0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.10679			0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50826			0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	98.14578			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.46189			0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.44247			0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	132.38890			0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	133.33642			0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.26133			0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.24979			0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.99990			0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.28110			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.36817			450,000,000	450,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.33547			0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.26297			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.26133			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.38066			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.20584			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.68119			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.46225			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.44905			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.84255			0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.49573			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	33.00730		100.00000	32.92734			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	14.95260		100.00000	14.91638			0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.97953			0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.63169			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.69253			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.77353			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.60189			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.84000		99.48840		7.84000	99.46750			0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.77050			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.89361			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		39.50029		100.00000	39.36628			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		10.16347		100.00000	10.12898			0	0.00
AIR01	On 15/03/2019	Spot Bond	8.82000		100.77682		8.82000	100.75318			700,000,000	4,090,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.45500		112.89114		9.45500	112.86265			0	80,000,000.00
AIR03	On 09/03/2016	Spot Bond	7.30500		104.85103		7.30500	104.83059			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.09500		105.35655		9.09500	100.71589			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.25083		100.00000	12.22371			0	0.00
AIR05	On 29/05/2030	Spot Bond	9.83000		106.09419		9.83000	101.07797			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.46000		169.16512		2.46000	169.11949			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.60429			0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.44889			0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		96.05263		100.00000	95.80052			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.18469			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.27429			0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.20726			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.77202			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.17933			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.31283			0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.50904			0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.84150			0	0.00
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	93.60000			0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.58527			0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	112.54625			0	0.00
ASN022	On 07/12/2033	Spot Bond		2.37000	135.51903		2.37000	242.99345			0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	112.61932			0	0.00
ASN024	On 15/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN025	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	109.52078			0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.97169			0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	108.50098			0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	111.28182			0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.19671			0	0.00
ASN037	On 07/12/2033	Spot Bond		2.38500	170.08710		2.38500	215.44258			0	0.00
ASN041	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN046	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.38389			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN052	On 24/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.16530			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.75873			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.72726			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.64445			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.50333			0	0.00
ASN060	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	93.31763			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.44944			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		100.00000		0.00000	98.40469			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		36.89001		100.00000	36.80792			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		18.42173		100.00000	18.37711			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		18.52798		100.00000	18.48310			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		18.04988		100.00000	18.00616			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		32.08042		100.00000	31.97685			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		43.90241		100.00000	43.79605			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		18.13574		100.00000	18.09180			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		30.29760		100.00000	30.21321			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		42.35973		100.00000	42.24175			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.37774			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.16237			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.06868			0	0.00
BAW11	On 01/10/2018	Spot Bond	8.87000		103.97210		8.87000	103.94745			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.30735			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.56550			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.68154		0.00		0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000	0.00000	101.85315		0.00		0	0.00
BAW19	On 05/12/2020	Spot Bond	9.29500	105.50551	9.29500	105.47918		0.00		0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.82000	103.24985	6.82000	103.23103		0.00		340,000,000	785,700,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	55.92526	100.00000	55.78829		0.00		0	0.00
BAW21	On 24/03/2022	Spot Bond	9.54500	100.20631	9.54500	100.18093		0.00		0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	103.50170		0.00		0	0.00
BAW8	On 02/10/2017	Spot Bond	8.65500	104.00732	8.65500	103.98325		0.00		0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.90442	102.70638	10.90442	102.49133		0.00		0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.89005	101.65350	10.89005	101.68160		0.00		0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.92089	101.64269	10.92089	101.68127		0.00		0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.49108		0.00		0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.95274	101.81934	10.95274	101.67044		0.00		0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.81679	101.55833	11.81679	101.51926		0.00		0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.52495		0.00		0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.52495		0.00		0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.52502		0.00		0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.15442	101.44565	11.15442	101.42702		0.00		0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.07604	102.25944	11.07604	101.75304		0.00		0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.89005	101.65350	10.89005	101.68160		0.00		0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.02925	102.12225	11.02925	101.86666		0.00		0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.23851	98.79404	10.23851	101.51438		0.00		0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.45051		0.00		0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.42752		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
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.42752			0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.99797			0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642		105.43544		8.43642	103.36265			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.43000		100.91469		11.43000	100.88345			0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.02311			0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.35500		78.95907		11.35500	99.08251			0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.99797			0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.32198			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		94.55852		9.28000	101.26813			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.40745			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.17000		75.29618		11.17000	101.53280			0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.36728			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.40075			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.40075			0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89645			0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.35120			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.42313			0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.99797			0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.42313			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.35388			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.37611			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.42323			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.11873			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA48	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.16605			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.90442		103.10891		13.90442	102.88939			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.22023		102.33070		15.22023	102.28103			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188		102.14605		14.11188	101.54021			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.83421			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.83421			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.83421			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.90062			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.60120			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		32.67596		100.00000	32.61396			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.17978		100.00000	21.12791			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.27598		100.00000	19.22878			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.89875		100.00000	11.86962			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.91145		100.00000	11.88259			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.38616		100.00000	14.35093			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.46537		100.00000	12.43483			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.57352			0	240,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.79963			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.84627			0	900,000,000.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.62877			0	60,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.97712		100.00000	8.95537			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.97712		100.00000	8.95537			0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		100.00000		100.00000	99.72678			0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		96.05263		100.00000	95.80052			2,400,000,000	600,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BCP94U	On 23/07/2015	Spot Bond	100.00000		85.28037	100.00000	85.08159		0.00		0	0.00
BD0202	On 31/12/2018	Spot Bond	1.72000		105.31967	1.72000	183.34711		0.00		0	0.00
BD0205	On 28/04/2028	Spot Bond	7.97500		95.03560	7.97500	163.20697		0.00		0	0.00
BD0206	On 02/03/2028	Spot Bond	7.97500		96.29879	7.97500	163.53466		0.00		0	0.00
BD0302	On 18/04/2028	Spot Bond	8.36000		98.84637	8.36000	98.82425		0.00		0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BEER02	On 28/03/2018	Spot Bond	7.77000		99.40883	7.77000	99.38824		0.00		30,000,000	30,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.27415		0.00		0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.60882		0.00		0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.17713		0.00		0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.65975		0.00		0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.69888		0.00		0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.80798		0.00		0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		35.26942	100.00000	35.18304		0.00		0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.42247		0.00		0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.43054		0.00		0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.43324		0.00		0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.46551		0.00		0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.50847		0.00		0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		34.49958	100.00000	34.41508		0.00		0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		34.49958	100.00000	34.41508		0.00		0	0.00
BG42A1	On 15/03/2017	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
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.39791			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.42448			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.15500		102.65154		8.15500	102.62925			1,344,000,000	672,000,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.50414			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.64559			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		24.67208	100.00000		24.61231			0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		24.67208	100.00000		24.61231			0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	101.09842			0	0.00
BGL02	On 19/11/2024	Spot Bond	10.94000		99.44669	10.94000		99.66336			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.38562			0	10,000,000.00
BGL04	On 05/02/2025	Spot Bond	10.83000		95.64437	10.83000		100.04627			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	102.17973			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		71.97836	100.00000		71.84180			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.79287			0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.69171			0	0.00
BID06	On 30/06/2019	Spot Bond	8.48000		71.13287	8.48000		104.69350			0	2,260,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.02340			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.63919			0	80,000,000.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.79046			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.98320			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	99.98009			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.98166			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.98076			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.97912			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.97227			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	99.96150			0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.25770			0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		94.33420	100.00000	94.09539				0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.53394			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.54886			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.07550			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		100.00000		0.00000	96.45044			0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		99.45504	100.00000	99.72678				0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.94402			0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.98256			0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.61572			0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.91291			0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.86044			0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.59808			0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.15900			0	0.00
BTC037	On 06/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.17700			0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.01938			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.91402			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.81093			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.80147			0	0.00
BTC042	On 04/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.75576			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BTC043	On 04/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.75399			0	0.00
BTC044	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.85213			0	0.00
BTC045	On 13/08/2015	Spot Bond	100.00000	81.29176		100.00000	81.11111			41,100,000,000	20,900,000,000.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	40.75212		100.00000	40.65231			0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.18525			0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.22916			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.33370			0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.01977			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000	16.08553		100.00000	16.02269			0	0.00
CBL08	On 02/11/2016	Spot Bond	9.35500	107.00406		9.35500	106.97748			0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	104.94520			0	0.00
CBL11	On 06/05/2016	Spot Bond	8.40500	102.33161		8.40500	102.30872			0	6,448,800,000.00
CBL12	On 06/09/2018	Spot Bond	12.37000	99.52511		12.37000	99.49266			0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	97.53464			0	0.00
CBL14	On 01/02/2019	Spot Bond	12.67000	100.20713		12.67000	100.17313			0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CBL16	On 18/05/2017	Spot Bond	8.80500	101.21272		8.80500	101.18902			76,400,000	76,400,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	96.56844			0	0.00
CBL18	On 23/08/2019	Spot Bond	12.67000	97.43834		12.67000	97.40528			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.65660			0	100,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	95.44310			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.11080			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.34500	93.31887		10.34500	93.29330			0	0.00
CBL23	On 18/05/2018	Spot Bond	100.00000	17.99617		100.00000	17.93998			13,400,000,000	50,450,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	9.88000		119.87163		9.88000	119.83988			0	0.00
CCT02	On 12/06/2024	Spot Bond	9.88000		115.32179		9.88000	115.29124			0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.80500		110.42110		9.80500	110.39238			0	100,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.25664			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.55500		102.12481		11.55500	102.09364			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.57325			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.96607			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.29160		10.00000	109.26310			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.19244			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.51670			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.70348			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		9.11986		100.00000	9.09107			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.23072			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.92417			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.22038			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.26750			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.32180			0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.99964			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.99965			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.99960			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.39568			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.83043			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.88801		10.11000	103.85971			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.91654			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.86941		2.76000	121.83545			0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	107.20244			0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		119.15756		3.14000	121.76529			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.81773		8.25000	101.79537			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.52000		131.40411		2.52000	125.40742			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		126.98451		2.40000	121.18991			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.94877			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.37500		100.96708		8.37500	100.94445			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.64276			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.65991			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.42500		101.00758		8.42500	100.98482			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.42500		101.00758		8.42500	100.98482			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.47500		104.17086		8.47500	104.14710			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.42885			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.57139			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.29200		10.00000	109.26300			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.29200		10.00000	109.26300			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.12617			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.89665			0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	102.19464		9.35000	102.16886			0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	102.19464		9.35000	102.16886			0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.96883			0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.64322			0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.05472			0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.05472			0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.05472			0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.56503			0	0.00
CLN262		On 26/03/2019	Spot Bond	9.10000	103.19827		9.10000	103.17331			0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.14442			0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.61953			0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62441			0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.61633			0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.67939			0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.96104			0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.88285			0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.82850			0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.05523			0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.42337			0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.23758			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.13711			0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.27781			0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.52077			0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.16240			0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56011			0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.37140			0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.36134			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.29200		10.00000	109.26300			0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.10132			0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.35648			0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.16105			0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.52334			0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.12568			0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.25829			0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.24413			0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	137.91169			0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.64508			0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	138.42318			0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	137.29562			0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	137.99045			0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	134.20170			0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	134.42446			0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.14243			0	0.00
CLN314	On 14/11/2022	Spot Bond		10.63500	94.62348		10.63500	94.59684			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond	11.15500	96.06988	11.15500	96.04155	0.00	0	0.00	0	0.00	
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.18933	0.00	0	0.00	0	0.00	
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.52799	0.00	0	0.00	0	0.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.13927	0.00	0	0.00	0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.56846	0.00	0	0.00	0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.47851	0.00	0	0.00	0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	100.48536	8.80500	100.46940	0.00	0	0.00	0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.34371	0.00	0	0.00	0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.51367	0.00	0	0.00	0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	130.52148	0.00	0	0.00	0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.42931	0.00	0	0.00	0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.52471	0.00	0	0.00	0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.46207	0.00	0	0.00	0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.02499	0.00	0	0.00	0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	81.42728	0.00	0	0.00	0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.59467	0.00	0	0.00	0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.18933	0.00	0	0.00	0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	118.93483	0.00	0	0.00	0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	118.98334	0.00	0	0.00	0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.49138	0.00	0	0.00	0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.76602	0.00	0	0.00	0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19618	0.00	0	0.00	0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.01259	0.00	0	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
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.66068			0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.27955			0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.47866			0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.48670			0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.19752			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.16191			0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.47071			0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	99.83963			0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.44155			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.56500			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.22505			0	0.00
CLN362	On 20/03/2024	Spot Bond	9.81500		107.19851		9.81500	105.99738			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.35498			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.36336			0	0.00
CLN365	On 20/03/2024	Spot Bond	11.95500		109.09907		11.95500	107.60990			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.37808			0	0.00
CLN367	On 06/08/2023	Spot Bond	11.98500		107.38400		11.98500	107.34947			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		108.87915		10.02000	108.84975			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.37808			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.50670			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	103.95897			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.33422			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.36241			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.36256			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.24002			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.34500		104.00344		9.34500	103.97763			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.47098			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.48360			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		101.63415		10.57000	101.60572			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		101.82046		11.00000	101.79084			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.59320			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.52799			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.59151			0	0.00
CLN384	On 20/09/2024	Spot Bond	11.74500		103.60736		11.74500	103.57524			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.65282			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.36230			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.55429			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.45370			0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.03640			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.25466			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.27781			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	91.45668			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	101.35195			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.57075			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.49123			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN397	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	101.53190			0	0.00	
CLN398	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.13422			0	0.00	
CLN399	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.13343			0	0.00	
CLN400	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.64335			0	0.00	
CLN401	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.50010			0	0.00	
CLN402	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.45419			0	0.00	
CLN403	On 30/06/2017	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	1,000,000,000	1,000,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.08690		7.01000	41.69298			0	0.00	
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	171.28899			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	8.36000		98.84637		8.36000	148.16524			0	0.00	
CLN88	On 28/04/2028	Spot Bond	7.97500		37.05888		7.97500	163.20697			0	0.00	
CLN89	On 02/03/2028	Spot Bond	7.97500		37.50438		7.97500	163.53466			0	0.00	
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.07072			0	0.00	
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.04567			0	0.00	
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.92832			0	0.00	
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.92832			0	0.00	
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.44540			0	0.00	
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.35256			0	0.00	
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.37085			0	0.00	
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.91379			0	0.00	
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.36842			0	0.00	
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.56846			0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.24649			0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
CLNF12	On 20/06/2019	Spot Bond			0.00000		100.00000		0.00000	101.32937			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond			0.00000		100.00000		0.00000	101.32108			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond			0.00000		100.00000		0.00000	101.32932			0.00	0	0.00
CLNF15	On 20/06/2020	Spot Bond			0.00000		100.00000		0.00000	100.60622			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond			0.00000		100.00000		0.00000	99.86277			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond			0.00000		100.00000		0.00000	100.84085			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond			8.55500		106.22482		8.55500	104.65560			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond			8.48000		105.49072		8.48000	105.46665			0.00	0	2,830,000,000.00
COJ05	On 05/06/2023	Spot Bond			9.98500		117.66544		9.98500	117.63395			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond			7.28000		106.71387		7.28000	106.69291			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond			9.55500		107.08810		9.55500	107.06095			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond			9.59500		108.03416		9.59500	108.00635			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond			9.96500		96.58507		9.96500	96.55941			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond			10.70500		97.82742		10.70500	97.79955			0.00	0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond			10.70500		95.68573		10.70500	95.65833			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond			0.00000		100.00000		0.00000	99.83816			0.00	0	20,500,000.00
CPL007	On 01/08/2015	Spot Bond			0.00000		100.00000		0.00000	100.43487			0.00	0	50,000,000.00
CPL01U	On 12/12/2019	Spot Bond			100.00000		10.79814		100.00000	10.77198			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond			0.00000		100.00000		0.00000	99.90413			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond			0.00000		100.00000		0.00000	101.22505			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond			0.00000		100.00000		0.00000	99.85111			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond			0.00000		100.00000		0.00000	101.58548			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond			0.00000		100.00000		0.00000	101.75068			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
CPL027	On 23/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.53038			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.85654		100.00000	10.83024			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		13.12540		100.00000	13.09360			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.32000		102.02924		11.32000	102.51025			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		15.46491		100.00000	15.42745			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.54655		100.00000	6.53069			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		16.26165		100.00000	16.22226			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.45689			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.93000		98.71541		7.93000	98.69455			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.91090			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.50611			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		84.23169		100.00000	84.04282			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.51081			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.92594			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.07612			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.33347			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.76274			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.89462			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.53292			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	54.83453			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.31381			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.54500		106.07039		8.54500	106.04601			0	0.00
DV21	On 15/06/2016	Spot Bond	7.22500		106.85097		7.22500	106.83014			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond	8.38000		106.76342		8.38000	106.73921			9,100,000	1,350,000,000.00
DV23	On 27/02/2023	Spot Bond	9.22500		106.49744		9.22500	106.47092			9,300,000	1,050,000,000.00
DV24	On 18/02/2024	Spot Bond	9.22500		105.18547		9.22500	105.15926			0	0.00
DV29	On 18/02/2029	Spot Bond	9.38000		108.03661		9.38000	108.00926			0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.05780			0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.94699			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.21422			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.27140			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.29016			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.11641			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.77643			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.63465			0	0.00
E170	On 01/08/2020	Spot Bond	7.92500		127.41647		7.92500	127.38911			0	2,225,009,500.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	95.42724			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	2.14500		102.72847		2.14500	102.70157			0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		101.37002		1.20000	135.26913			0	7,550,000,000.00
EL28	On 02/05/2028	Spot Bond	1.91000		125.55348		1.91000	125.52151			0	0.00
EL29	On 19/11/2029	Spot Bond	1.89000		113.75586		1.89000	113.72695			0	0.00
EL30	On 29/07/2030	Spot Bond	1.87000		115.05046		1.87000	115.02120			0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EL31	On 02/06/2031	Spot Bond	1.97000	106.49833		1.97000	106.47098			0	0.00
EL36	On 31/01/2036	Spot Bond	2.12500	102.99955		2.12500	102.97263			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.39500	107.96657		9.39500	107.93920			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.29500	108.32480		9.29500	108.29806			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.75500	102.18947		9.75500	102.16303			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.01500	93.94810		10.01500	96.28126			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.15500	104.76377		10.15500	103.29950			0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.03724			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	97.92742			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.40967			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.30022			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.28887			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.27398			20,000,000	10,000,000.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.54329			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.68395			0	44,000,000.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.90707			0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	96.70294		100.00000	96.45306			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.85000	105.17813		10.85000	105.14724			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.31967			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.52713			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.78081			0	0.00
EQS07	On 09/04/2018	Spot Bond	9.75000	98.27769		9.75000	98.25214			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	97.84375			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	99.08460		0.00		0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.03996		0.00		0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.04257		0.00		0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.29200	10.00000	109.26300		0.00		0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.03944		0.00		0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.04102		0.00		0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.03912		0.00		136,000,000	68,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.04044		0.00		0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.03640		0.00		0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.03587		0.00		92,000,000	46,000,000.00
ES15	On 30/08/2015	Spot Bond	6.65000		101.99810	6.65000	101.97985		0.00		0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.78500		104.52732	7.78500	104.50551		0.00		18,721,600	3,310,897,200.00
ES23	On 25/01/2023	Spot Bond	8.46500		111.72069	8.46500	111.69511		0.00		212,992,500	51,222,333,500.00
ES26	On 02/04/2026	Spot Bond	8.79000		94.53990	8.79000	94.51768		0.00		4,620,355,300	13,229,400,000.00
ES33	On 15/09/2033	Spot Bond	9.62000		83.24947	9.52500	83.93061		0.00		29,315,600	33,615,400,000.00
ES42	On 25/04/2042	Spot Bond	9.60000		90.05070	9.60000	90.02763		0.00		1,282,000	31,813,639,600.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.01964		0.00		0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000	0.00000	98.20776		0.00		0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.90092		0.00		0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.69467		0.00		0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.16973		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
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	99.97999		0.00		0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	99.98212		0.00		0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.54229		0.00		0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.27742		0.00		0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.78192		0.00		0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.15847		0.00		0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.76682	100.00000	10.74074		0.00		0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.47904	100.00000	10.45364		0.00		0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.36239		0.00		0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.30306		0.00		0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.52166		0.00		0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.62779		0.00		0	0.00
FRB05	On 21/12/2018	Spot Bond	9.27000	101.20840	9.27000	101.18321		0.00		0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.33482		0.00		0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33475		0.00		0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.49523		0.00		0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	103.78261		0.00		0	35,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.81618		0.00		0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000	0.00000	101.84638		0.00		0	0.00
FRB14	On 02/06/2026	Spot Bond	10.04500	104.36667	10.04500	104.43464		0.00		0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.98063		0.00		0	40,000,000.00
FRBC21	On 21/12/2018	Spot Bond	10.12000	110.49446	10.12000	110.46450		0.00		0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.15554		0.00		0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.82000	134.94626	1.82000	135.81719		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
FRBI23	On 07/12/2023	Spot Bond	1.85000		131.22384		1.85000	284.27296			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.02500		108.53514		2.02500	115.34218			0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.19000		104.93462		2.19000	165.63719			0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.01000		123.76539		2.01000	227.02895			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.10000		104.37455		7.10000	104.35471			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.64500		66.54469		7.64500	65.93866			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41600		42.77019		9.41600	41.86414			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.66000		41.42785		9.66000	40.51566			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	102.19993			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.61125			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.39574			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.53170			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.02002		7.47000	98.00000			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.02002		7.47000	100.00000			0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.50826			0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.43754			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.63237			0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.48360			0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.01609		6.00000	100.00000			0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.57729			0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.94290			0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.88562			0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	24.21008		100.09221	24.15138			0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.34700			0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.15912			0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.79322			0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.77681			0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.49845			0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.51506			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC153	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.38407			0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.40957			0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.84468			0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.38488			0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		62.88433		13.22500	62.86210			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.30582			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.30747			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.92597			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.36677			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.25500		100.24525		3.25500	103.68182			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.42602			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.42602			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.97649			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.18933			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.38936			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.34371			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.31242			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.35968			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.53621			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.19005			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.35599			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.54228			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.76274			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.39640			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.78336			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.29759			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.40957			0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.40957			0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.30055			0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.00902			0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.06378			0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.07639			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.29200		10.00000	109.26300			0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.84607			0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.48853			0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.82924			0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.05831			0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.80700			0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.80916			0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.73925			0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.67236			0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.73925			0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.66968			0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.32082			0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.35344		8.75000	100.32984			0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.38323			0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.98510		100.00000	10.95849			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC208	On 20/09/2021	Spot Bond	100.00000		10.07037		100.00000	10.04598			0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	96.27954			0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		11.76479		100.00000	11.73630			0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.20844			0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		21.49348		100.00000	21.44085			0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.28909			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		10.39664		100.00000	10.37146			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		20.71945		100.00000	20.66925			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.28905			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		20.69258		100.00000	20.64244			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.28834			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.27404			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.35854			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.33692			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.63000		129.34854		2.63000	129.31294			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.18687			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.18445			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.18445			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.99978			0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.17602			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.43343			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.31117			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.31370			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	101.04537			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC231	On 25/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.87865			0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.50338			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.49513			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.65404			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.50643			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.16000		118.04997		3.16000	125.24990			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.52164			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.53656			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.21000		109.08051		3.21000	124.87419			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.19000		106.81555		3.19000	125.02431			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.41000		102.49041		2.41000	128.75353			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.48000		103.31004		2.48000	137.67777			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.56682			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.32933			0	80,000,000.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.51174			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.75687			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.69396			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.44742			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.44577			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.25625			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		11.90918		100.00000	11.88033			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		39.88163		100.00000	39.78501			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		91.27231		100.00000	91.04970			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRD09U	On 26/06/2017	Spot Bond	100.00000		22.48816	100.00000	22.43368		0.00		0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		32.95334	100.00000	32.85046		0.00		7,500,000,000	7,500,000,000.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		9.98387	100.00000	9.95968		0.00		0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.75098	100.00000	11.72220		0.00		0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.31848		0.00		0	19,090,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.58470		0.00		0	30,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.91469		0.00		0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.27311		0.00		50,000,000	50,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	98.95247		0.00		0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	99.15429		0.00		0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000	0.00000	102.08313		0.00		0	0.00
FRS100	On 15/01/2024	Spot Bond	1.85800		85.72645	1.85800	111.18886		0.00		0	0.00
FRS101	On 31/01/2038	Spot Bond	2.24500		106.20475	2.24500	115.78187		0.00		0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.58745		0.00		0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.79139	10.38000	100.76303		0.00		0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.79139	10.38000	100.76303		0.00		0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000	0.00000	108.68000		0.00		0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000	0.00000	102.79591		0.00		0	0.00
FRS108	On 31/01/2038	Spot Bond	2.38500		104.08527	2.38500	112.97320		0.00		0	0.00
FRS109	On 07/12/2033	Spot Bond	2.32000		215.47097	2.32000	217.39807		0.00		0	0.00
FRS110	On 31/01/2038	Spot Bond	2.35500		113.59853	2.35500	113.56812		0.00		0	0.00
FRS112	On 07/12/2033	Spot Bond	2.35000		214.56542	2.35000	216.49284		0.00		0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.54724		0.00		0	0.00
FRS114	On 31/01/2025	Spot Bond	2.11000		114.52047	2.11000	114.49059		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS115	On 31/03/2038	Spot Bond	2.44500	111.82476	2.44500	111.79455	0.00	0	0.00	0	0.00	
FRS116	On 26/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.98671	0.00	0	0.00	0	0.00	
FRS117	On 05/05/2016	Spot Bond	0.00000	100.00000	0.00000	52.08100	0.00	0	0.00	0	0.00	
FRS118	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.25868	0.00	0	0.00	0	0.00	
FRS119	On 31/01/2038	Spot Bond	2.55000	109.79727	2.55000	109.76729	0.00	0	0.00	0	0.00	
FRS120	On 07/12/2033	Spot Bond	2.47000	117.99559	2.47000	212.91788	0.00	0	0.00	0	0.00	
FRS121	On 07/12/2033	Spot Bond	2.52000	116.28888	2.52000	211.44975	0.00	0	0.00	0	0.00	
FRS122	On 31/01/2025	Spot Bond	2.04000	100.87339	2.04000	100.84726	0.00	0	0.00	0	0.00	
FRS123	On 07/12/2033	Spot Bond	2.55000	166.24489	2.55000	210.57487	0.00	0	0.00	0	0.00	
FRS124	On 31/01/2038	Spot Bond	2.82500	90.63513	2.82500	104.66435	0.00	0	0.00	0	0.00	
FRS126	On 31/03/2028	Spot Bond	2.82000	98.21826	2.82000	154.69023	0.00	0	0.00	0	0.00	
FRS127	On 31/01/2038	Spot Bond	3.27500	84.24025	3.27500	96.92048	0.00	0	0.00	0	0.00	
FRS129	On 31/03/2028	Spot Bond	2.81000	98.19268	2.81000	154.85736	0.00	0	0.00	0	0.00	
FRS130	On 11/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.16767	0.00	0	0.00	0	0.00	
FRS131	On 31/03/2028	Spot Bond	2.87000	153.43058	2.87000	153.72585	0.00	0	0.00	0	0.00	
FRS132	On 07/12/2033	Spot Bond	3.06000	195.42475	3.06000	193.80794	0.00	0	0.00	0	0.00	
FRS134	On 31/01/2038	Spot Bond	2.25000	0.00000	2.25000	2.25000	0.00	0	0.00	0	0.00	
FRS36	On 07/12/2023	Spot Bond	1.97000	130.13395	1.97000	281.91098	0.00	0	0.00	0	0.00	
FRS37	On 07/12/2023	Spot Bond	1.86000	131.13259	1.86000	284.07521	0.00	0	0.00	0	0.00	
FRS43	On 07/12/2023	Spot Bond	2.58000	124.75997	2.58000	270.26477	0.00	0	0.00	0	0.00	
FRS46	On 31/01/2022	Spot Bond	2.29000	103.67443	2.29000	131.99879	0.00	0	0.00	0	0.00	
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.47721	0.00	0	0.00	0	0.00	
FRS51	On 31/01/2022	Spot Bond	1.82000	135.85159	1.82000	131.66435	0.00	0	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
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.67872			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.93950			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.34983			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.22500		113.58936		2.22500	113.55936			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		25.32046		104.97509	25.25639			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		29.46938		101.07593	29.39730			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		21.77657		100.44759	21.72361			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		27.78415		100.76967	27.71637			0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS81	On 30/10/2042	Spot Bond	1.84000		123.95277		1.84000	123.92142			0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS85	On 31/01/2025	Spot Bond	1.97000		100.87018		1.97000	115.89701			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.82913			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.00000		100.60655		2.00000	115.59401			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.96128			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.06000		129.32370		2.06000	354.95645			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.25323			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.78133			0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRX16	On 15/09/2016	Spot Bond	7.50500		102.04981		7.50500	102.02939			0	0.00
FRX17	On 15/09/2017	Spot Bond	8.01500		102.53595		8.01500	102.51406			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.22000		106.82107		8.22000	106.79757			0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.82000		100.79860		8.82000	100.77496			0	760,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.16500		99.44802		9.16500	99.42368			1,766,666,700	1,766,666,700.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond		9.76500	90.89980		9.76500	90.87625			0	0.00
FRX24	On 10/12/2024	Spot Bond		9.79500	110.61154		9.79500	110.58249			0	0.00
FRX26	On 01/10/2026	Spot Bond		10.15500	96.50347		10.15500	96.89103			0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond		10.47500	97.05471		10.47500	97.52786			0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.60000	93.96658		10.60000	93.93977			0	0.00
FRX45	On 14/04/2045	Spot Bond		10.03500	81.59954		10.03500	81.57771			0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.18828			0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.20488			0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.24635			0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.31272			0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.36249			0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.57799			0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.99998			29,409,600	14,704,800.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.99984			228,000,000	114,000,000.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.84845			120,000,000	60,000,000.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.99980			56,000,000	28,000,000.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.99975			0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.99971			0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.99950			0	0.00
FS3A1U	On 20/02/2016	Spot Bond		100.00000	51.32433		100.00000	51.20000			0	0.00
FS3A2U	On 20/02/2018	Spot Bond		100.00000	8.61079		100.00000	8.58993			0	0.00
FS3A3U	On 20/02/2020	Spot Bond		100.00000	1.44465		100.00000	1.44115			0	0.00
FS3A4U	On 20/02/2022	Spot Bond		100.00000	0.24237		100.00000	0.24179			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000	9.98387	100.00000	9.95968	100.00000	9.95968			0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000	1.67501	100.00000	1.67096	100.00000	1.67096			0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000	0.28102	100.00000	0.28034	100.00000	0.28034			0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.87418	0.00000	100.87418			0	0.00
GFC04	On 11/04/2017	Spot Bond	9.15500	101.57980	9.15500	101.55497	9.15500	101.55497			0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	99.89976	0.00000	99.89976			0	1,589,000,000.00
GH31A2	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	99.89634	0.00000	99.89634			0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	99.89497	0.00000	99.89497			0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	99.88609	0.00000	99.88609			0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	99.87516	0.00000	99.87516			0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	99.86833	0.00000	99.86833			0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.15971	0.00000	100.15971			400,000,000	100,000,000.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	10.60858	100.00000	10.58287	100.00000	10.58287			0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	18.40904	100.00000	18.36445	100.00000	18.36445			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GRB03U	On 03/03/2019	Spot Bond	100.00000		13.06449	100.00000	13.03284		0.00		0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		10.42375	100.00000	10.39121		0.00		0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.43647		0.00		0	32,455,400.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.45347		0.00		0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.47455		0.00		0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.50378		0.00		0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.61548		0.00		255,000,000	350,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.73209		0.00		115,146,000	115,146,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	102.11421		0.00		0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.46854		0.00		0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000	0.00000	99.97930		0.00		0	500,000,000.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.18868		0.00		0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001	100.00000	0.00001		0.00		0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.02462		0.00		0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.61214		0.00		0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.43104		0.00		0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		9.66405	100.00000	9.22467		0.00		0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.69140		0.00		0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.42474		0.00		0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.33577		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
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.33963			0	0.00
HILC20	On 24/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.01007			0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.23069			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		100.00000		0.00000	100.64384			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.30824		100.99195		7.30824	92.50511			0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.67223			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.30871		100.91713		8.30871	104.41639			0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.70871			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.75910		100.95561		8.75910	104.41639			0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.75325			0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.72321			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.85034			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.20192			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.29200		10.00000	109.26300			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HPF05	On 17/02/2017	Spot Bond		9.03500	103.86445		9.03500	103.83910			0	0.00
HPF06	On 20/02/2020	Spot Bond		0.00000	100.00000		0.00000	99.99953			0	0.00
HPF07	On 20/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.99967			0	8,000,000.00
HWAY20	On 31/07/2020	Spot Bond		8.17000	109.52192		8.17000	109.49769			0	1,581,200,000.00
HWAY23	On 07/12/2023	Spot Bond		1.72000	132.41701		1.72000	286.85877			0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.72000	135.64066		1.72000	293.84223			0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.49500	100.63968		9.49500	100.61389			0	2,243,900,000.00
HWAY35	On 31/07/2035	Spot Bond		9.53500	100.25161		9.53500	100.22582			0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	37.17279		100.00000	37.08274			0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	89.45586		100.00000	89.23978			0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	40.93726		100.00000	40.83701			0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	32.84757		100.00000	32.76800			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond		10.00000	109.29200		10.00000	109.26300			0	0.00
I2025	On 31/01/2025	Spot Bond		1.37000	122.17737		1.36000	122.25529			3,443,800,000	28,810,500,000.00
I2038	On 31/01/2038	Spot Bond		1.63500	129.06783		1.62500	129.26770			15,303,900,000	21,449,627,600.00
I2046	On 31/03/2046	Spot Bond		1.70000	129.43821		1.70000	129.40595			2,143,300,000	12,871,000,000.00
I2050	On 31/12/2050	Spot Bond		1.70000	140.40084		1.67000	141.40631			1,203,190,000	32,586,026,450.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.22402			0	0.00
IBL21	On 15/03/2016	Spot Bond		7.97500	102.90255		7.97500	102.88069			0	0.00
IBL22	On 15/03/2018	Spot Bond		7.90500	106.97271		7.90500	106.95018			0	0.00
IBL28	On 18/08/2016	Spot Bond		7.79500	102.63575		7.79500	102.61408			0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.33345			0	0.00
IBL34	On 31/01/2017	Spot Bond		1.25000	101.60318		1.25000	131.23760			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL36	On 31/01/2022	Spot Bond	1.89000	106.21944		1.89000	135.24058			0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.60799			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.02500	103.01829		8.02500	102.99615			0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.34485			0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.02672			1,600,000,000	1,800,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.08217			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.29200		10.00000	109.26300			0	0.00
IBL45	On 21/12/2018	Spot Bond	8.60000	101.48878		8.60000	101.46530			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.05000	95.79352		9.05000	95.77010			0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.25629			0	0.00
IBL49	On 02/04/2018	Spot Bond	8.69500	97.58094		8.69500	97.55824			0	70,000,000.00
IBL50	On 02/08/2020	Spot Bond	9.10000	102.69052		9.10000	102.66528			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.30671			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.42985			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.73500	101.64250		7.73500	101.62120			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.38000	101.70094		8.38000	101.67788			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.44339			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.13628			0	0.00
IBL58	On 13/02/2017	Spot Bond	7.67500	103.60949		7.67500	103.58794			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.34000	105.09130		8.34000	105.06758			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.44500	107.35397		9.44500	107.32660			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.99643			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.51080			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.31795			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
IBL64	On 29/07/2019	Spot Bond			0.00000		100.00000		0.00000	100.42675			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond			0.00000		100.00000		0.00000	100.43519			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond			0.00000		100.00000		0.00000	101.41917			0.00	0	30,000,000.00
IBL67	On 31/01/2022	Spot Bond			2.62000		129.20818		2.62000	129.39104			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond			100.00000		0.00917		100.00000	0.00915			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000		100.00000		0.00000	100.61357			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond			0.00000		100.00000		0.00000	100.56890			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			8.69500		99.14010		8.69500	99.11705			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond			0.00000		100.00000		0.00000	99.90619			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond			0.00000		100.00000		0.00000	99.90273			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond			9.70500		98.97427		9.70500	98.94835			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000		101.51197		5.00000	101.49812			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000		100.43272		5.00000	100.41917			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000		100.73453		4.00000	100.72368			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond			4.00000		100.36859		4.00000	100.35773			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond			100.00000		44.48915		100.00000	44.38020			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond			100.00000		44.31393		100.00000	44.20540			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond			100.00000		44.31393		100.00000	44.20540			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond			9.20000		104.38567		9.20000	104.36001			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			0.00000		100.00000		0.00000	100.04370			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000		8.60114		100.00000	8.58031			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			0.00000		100.00000		0.00000	100.08840			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond			100.00000		21.22740		100.00000	21.17597			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
IN253U	On 04/07/2015	Spot Bond	100.00000		91.27231	100.00000	91.04970		0.00		0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		14.30535	100.00000	14.27031		0.00		0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		20.07661	100.00000	20.02797		0.00		0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.51246	100.00000	1.50956		0.00		0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.44039	100.00000	9.41727		0.00		0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.71971	100.00000	10.69287		0.00		0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.38725	100.00000	10.36181		0.00		0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		30.45239	100.00000	30.37782		0.00		0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		88.16425	100.00000	87.95181		0.00		0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		81.29176	100.00000	81.11111		0.00		0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		80.21978	100.00000	80.04386		0.00		0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		94.11230	100.00000	93.41517		0.00		0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		94.15857	100.00000	93.46110		0.00		0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		99.45504	100.00000	99.72678		0.00		0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		88.59223	100.00000	88.37772		0.00		0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		83.57778	100.00000	83.32830		0.00		0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		79.17570	100.00000	79.00433		0.00		0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		78.61643	100.00000	78.39805		0.00		0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		80.39648	100.00000	80.21978		0.00		0	0.00
INA522	On 26/05/2015	Spot Bond	6.40000		99.91241	6.40000	99.80749		0.00		0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.77257	6.40000	99.66796		0.00		0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.66796	6.40000	99.56356		0.00		0	0.00
INA529	On 14/07/2015	Spot Bond	6.45000		99.05477	6.45000	98.95085		0.00		0	0.00
INA530	On 21/07/2015	Spot Bond	6.60000		98.90902	6.60000	98.80299		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
INA531	On 28/07/2015	Spot Bond	6.60000		98.78535		6.60000	98.67959			0	0.00
INA533	On 11/08/2015	Spot Bond	6.60000		98.53892		6.60000	98.43369			0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.28812			0	0.00
ING115	On 31/03/2016	Spot Bond	10.90442		102.35997		10.90442	102.19723			0	0.00
ING116	On 31/03/2016	Spot Bond	10.90442		101.59136		10.90442	101.54582			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.39048			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.36408			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.84242		6.50000	100.82481			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.46715			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.36489			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.31998			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.70814			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.29200		10.00000	109.26300			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.34017			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	103.42560			0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.86047			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.63416			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.93344			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.79293			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000		71.70923		100.00000	71.56863			0	0.00
INGR06	On 10/06/2016	Spot Bond	100.00000		30.74217		100.00000	100.00000			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.22722			0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000		87.11217		100.00000	86.90476			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.29200		10.00000	109.26300			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.78381			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.79383			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.48500		101.43989		8.48500	101.41686			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.01652			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.04052			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.05654			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.72242			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.75852			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.73671			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.62214			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.44500		99.68736		9.44500	99.66236			0	1,916,500,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.44784			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.59500		103.89083		8.59500	103.86708			0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.90492			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.86858			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	99.26543			0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.41457			0	0.00
IV014	On 22/06/2015	Spot Bond	8.17000		104.52382		8.17000	104.50060			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	102.83284			0	4,100,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.83144			0	0.00
IV017	On 31/01/2022	Spot Bond	3.17000		98.31698		3.17000	127.50178			0	0.00
IV019	On 31/03/2028	Spot Bond	3.37000		145.85477		3.37000	150.07946			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.13915			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.87918			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.73276			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.63527			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.27308			0	0.00
IV030	On 31/01/2025	Spot Bond	3.36000		101.89021		3.36000	108.85262			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.36000		101.80527		3.36000	108.85262			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.74512			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.14950			0	0.00
IV08	On 30/04/2018	Spot Bond	10.14000		109.72074		10.14000	109.69125			0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	102.44206			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.47000		144.30463		3.47000	144.26178			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		83.90805		100.00000	83.71560			0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		81.29176		100.00000	81.11111			0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		80.04386		100.00000	79.86871			0	0.00
IVA521	On 21/05/2015	Spot Bond	6.40000		100.00000		6.40000	99.61573			0	0.00
IVA522	On 28/05/2015	Spot Bond	6.40000		99.87741		6.40000	99.49408			0	0.00
IVA523	On 04/06/2015	Spot Bond	6.40000	0.00000			6.40000	99.37273			0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000		99.63313		6.40000	99.25167			0	0.00
IVA528	On 09/07/2015	Spot Bond	6.45000		99.14154		6.45000	98.76089			0	0.00
IVA529	On 16/07/2015	Spot Bond	6.45000		99.02011		6.45000	98.64038			0	0.00
IVA530	On 23/07/2015	Spot Bond	6.60000		98.87365		6.60000	98.48628			0	0.00
IVA531	On 30/07/2015	Spot Bond	6.60000		98.75007		6.60000	98.64438			0	0.00
IVC002	On 12/02/2020	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
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.62791			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.29200		10.00000	109.26300			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.64543			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.86413			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.99995			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.95850			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.64352			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.78390			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.78891			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.79893			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.75383			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.63978			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.44660			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.31712			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.01763			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.89369			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.89483			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.93593			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.53539			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.22431			0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.08527			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.11295			0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.11295			0	0.00
IVC036	On 16/07/2019	Spot Bond	8.94000	104.37889		8.94000	104.35367			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC037	On 16/07/2019	Spot Bond	100.00000		15.41417	100.00000	15.37967		0.00		0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.71648	100.00000	10.69023		0.00		0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.65015		0.00		0	0.00
IVC040	On 24/07/2021	Spot Bond	9.11500		104.08963	9.11500	104.06401		0.00		0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.45492		0.00		0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.12312		0.00		0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.27390		0.00		0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000	0.00000	104.17205		0.00		0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.51425		0.00		0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.53514		0.00		0	0.00
IVC047	On 27/10/2015	Spot Bond	6.97000		100.68302	6.97000	100.66436		0.00		0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.31337		0.00		0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000	0.00000	99.97943		0.00		0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.70830		0.00		0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.35559		0.00		160,000,000	80,000,000.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.18544		0.00		0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.20204		0.00		0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.59135		0.00		0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000		100.00000	0.00000	101.22953		0.00		0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.43242		0.00		0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.51584		0.00		0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.44041		0.00		0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.57776		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
JDG03U	On 21/02/2016	Spot Bond	100.00000		51.20000		100.00000	63.83974			0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.11770			0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.65940			0	13,500,000.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.52483			0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.66850			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		83.87097		100.00000	83.67816			0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.86180			0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.41547			0	0.00
KW01	On 31/10/2027	Spot Bond	8.35500		140.09718		8.35500	140.06603			0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.15194			0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.45949			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.64758			0	60,000,000.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.22153			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.80822			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.05000		98.28698		10.05000	98.26036			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		102.25132		9.71000	102.22454			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.42623			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.62500		100.13303		8.62500	100.10968			0	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.75500		98.21057		8.75500	98.18758			0	20,178,900,000.00
LGL04	On 14/08/2020	Spot Bond	9.72000		100.16768		9.72000	100.14142			1,201,800,000	1,180,900,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.63508			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.07244			0	0.00
LHL02	On 13/12/2015	Spot Bond	7.99000		106.12628		7.99000	106.10344			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.25720			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LOM01	On 25/11/2019	Spot Bond		0.00000	100.00000		0.00000	99.85861			0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.99971			0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			110,000,000	55,000,000.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.13256			0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.24066			0	0.00
MAQ068	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.65180			0	0.00
MAQ069	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.12936			0	0.00
MAQ070	On 30/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.77591			0	0.00
MAQ071	On 11/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.55019			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.39204			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.40246			0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.32957			0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.07662			0	20,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.76210			550,000,000	550,000,000.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.06587			0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.55571			0	10,000,000.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.16851			0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.73401			0	80,000,000.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.26227			0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.25202			0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.25766			0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.37657			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBF044	On 11/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.70565		0.00		0	54,000,000.00
MBF045	On 13/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.76377		0.00		0	8,000,000.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		59.22051	100.00000	59.07705		0.00		0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		21.65936	100.00000	21.60631		0.00		0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		20.97766	100.00000	20.92629		0.00		0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		21.06091	100.00000	21.00933		0.00		0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		20.24468	100.00000	20.19563		0.00		0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		21.17597	100.00000	21.12467		0.00		0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.42669		0.00		0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.60000		102.26656	8.60000	102.24304		0.00		0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.62000		101.78871	8.62000	101.76524		0.00		0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000	0.00000	103.07356		0.00		0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.87064		0.00		0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.86531		0.00		0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	102.99213		0.00		0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.84000		102.02359	7.84000	102.00215		0.00		0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.59000		105.78463	8.59000	105.76006		0.00		0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.37000		106.84558	9.37000	106.81856		0.00		0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.19656		0.00		0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.23806		0.00		0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.40000		104.57426	9.40000	104.68991		0.00		0	0.00
MGL01	On 15/09/2015	Spot Bond	7.14000		101.91740	7.14000	101.89792		0.00		34,000,000	2,487,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.74905		0.00		0	0.00
MIL02	On 31/05/2017	Spot Bond	8.76500		99.80050	8.76500	104.15811		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
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.33475			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.24500		107.28659		9.24500	105.35556			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	101.82676			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		24.97310		100.00000	24.91261			0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.69534			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.46500		99.80851		8.46500	104.01766			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.09000		103.61329		7.09000	103.59338			641,430,000	721,430,000.00
MTN04	On 13/07/2017	Spot Bond	8.45500		106.78622		8.45500	106.76178			0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.49441		100.89771	6.47855			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.57978		100.61875	6.56376			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
NAM01	On 19/11/2022	Spot Bond	8.81000		97.07271		8.81000	97.04998			0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.50000		101.54521		7.50000	101.52456			0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.92000		104.28387		8.92000	104.25874			0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.69500		104.66454		8.69500	104.64035			0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.14500		105.13351		9.14500	105.10797			0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.88227			60,000,000	110,000,000.00
NBK14A	On 26/06/2021	Spot Bond	9.05500		104.79788		9.05500	104.79287			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.66865		0.00	0	0.00	
NBK15A	On 11/02/2022	Spot Bond	9.29500	99.89481	9.29500	99.85817		0.00	0	0.00	
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.77130		0.00	0	0.00	
NBK16A	On 12/02/2025	Spot Bond	9.95500	99.36414	9.95500	99.33747		0.00	0	3,500,000,000.00	
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.59290		0.00	0	300,000,000.00	
NBK17A	On 22/04/2026	Spot Bond	10.13500	99.56680	10.13500	99.53991		0.00	0	500,000,000.00	
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.65422		0.00	0	0.00	
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.04420		0.00	0	117,000,000.00	
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83403		0.00	0	0.00	
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.12672		0.00	0	0.00	
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.17574		0.00	0	40,000,000.00	
NBK22B	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.16347		0.00	0	30,000,000.00	
NBK23B	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.16775		0.00	0	0.00	
NBK24B	On 11/02/2022	Spot Bond	0.00000	100.00000	0.00000	100.18600		0.00	0	0.00	
NBK25B	On 12/02/2025	Spot Bond	0.00000	100.00000	0.00000	100.17936		0.00	0	0.00	
NBK26B	On 22/04/2026	Spot Bond	0.00000	100.00000	0.00000	100.63460		0.00	0	0.00	
NBK2A	On 15/09/2015	Spot Bond	6.97000	102.97433	6.97000	102.95510		0.00	0	8,860,000,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.91501		0.00	0	0.00	
NBK3A	On 09/09/2019	Spot Bond	8.62000	112.01363	8.62000	111.98794		0.00	0	3,060,000,000.00	
NBK4	On 28/10/2024	Spot Bond	10.53000	38.87037	10.53000	38.85971		0.00	0	0.00	
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.68417		0.00	0	0.00	
NBK9A	On 23/03/2016	Spot Bond	7.58500	102.89979	7.58500	102.87897		0.00	0	1,880,000,000.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.17787		0.00	0	0.00	
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.72987		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
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	96.41510			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.64374			0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.47452			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.45505			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	92.87273			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.89862			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.02554			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.29198			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.22560			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.54137			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.18490			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.16732			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.16649			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.40356			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.34371			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.70000		108.55860		9.70000	107.34968			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.33547			0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.73500		107.31121		9.73500	106.27323			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.34371			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.20856			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.20905			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.35689			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.37335			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.64008			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.87380			0	0.00
NED11	On 17/09/2015	Spot Bond	7.08000		102.89491		7.08000	102.87540			0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.53995			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.62372			0	250,000,000.00
NED15	On 08/04/2024	Spot Bond	9.80000		106.57317		9.80000	105.21343			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	99.25278			0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	100.81540			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.81131			0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.78466			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		116.40985		9.44500	116.38066			0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.17886			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.29200		10.00000	109.26300			0	0.00
NILB10	On 08/12/2016	Spot Bond	1.87000		171.16101		1.87000	171.11750			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.22000		99.51329		2.22000	143.67649			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		184.19934		3.45000	184.14227			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.61000		109.43345		2.61000	109.40032			0	0.00
NILB14	On 31/03/2028	Spot Bond	2.96000		151.57995		2.96000	142.17233			0	0.00
NILB15	On 31/03/2028	Spot Bond	2.87000		153.77001		2.87000	153.72585			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.45000		106.71145		8.45000	106.68706			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.08000		105.37082		9.08000	105.34424			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.96261			85,800,000	42,900,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.96596		0.00		0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000	0.00000	99.96481		0.00		0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	99.96348		0.00		0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000	0.00000	99.96430		0.00		222,800,000	111,400,000.00
NQ1B10	On 22/05/2020	Spot Bond	9.28000		105.34459	9.28000	106.86381		0.00		0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.96354		0.00		0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	99.96267		0.00		0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000	0.00000	99.96321		0.00		0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.48000		105.31854	9.48000	105.29082		0.00		0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.96165		0.00		0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	99.96212		0.00		0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000	0.00000	99.96185		0.00		0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000	0.00000	99.95162		0.00		0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.95498		0.00		0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	99.96103		0.00		0	0.00
NRA018	On 30/11/2018	Spot Bond	8.39000		111.24947	8.39000	117.33416		0.00		0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.14500		117.18680	9.14500	117.15833		0.00		0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.76500		174.97210	1.76500	178.45386		0.00		0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.95500		116.53156	9.95500	122.60751		0.00		0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.78541		0.00		0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.58408		0.00		0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.25977		0.00		0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000	0.00000	99.70378		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
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.86334			500,000,000	500,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.98369			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	102.39608			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		19.53885		100.00000	19.48992			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		87.54545		100.00000	87.33848			0	0.00
OML01	On 27/10/2015	Spot Bond	6.98000		101.37751		6.98000	101.35870			0	500,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	99.81355			0	80,000,000.00
OML03	On 27/11/2024	Spot Bond	9.60000		97.72887		9.60000	98.58400			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.43522			0	0.00
OML05	On 19/03/2025	Spot Bond	9.77500		101.55133		9.77500	101.56171			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.32500		101.70387		10.32500	101.68568			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	10.95500		101.84265		10.95500	101.81315			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		34.48027		100.00000	34.39674			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.17000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.29200		10.00000	109.26300			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.56377			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.51007			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.30144			0	40,000,000.00
PMM19	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.11998			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.15420			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.18988			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.60447			0	300,000,000.00
PPC004	On 30/06/2021	Spot Bond	9.34500		104.91129		9.34500	106.15128			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.43858			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.45043			40,000,000	20,000,000.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.45577			140,000,000	70,000,000.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.46762			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.51851			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.53033			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.45447			0	0.00
R010P	On 21/12/2025	Spot Bond	7.77500		44.60151		7.77500	44.59217			0	0.00
R158	On 15/09/2015	Spot Bond	5.99000		104.73892		5.99000	104.72207			85,900,000,000	46,204,380,000.00
R158P	On 15/09/2015	Spot Bond	6.37500		97.99743		6.37500	97.98066			0	0.00
R159	On 15/09/2016	Spot Bond	6.47500		111.17266		6.47500	111.15342			19,941,185,300	97,010,000,000.00
R159P	On 15/09/2016	Spot Bond	6.30500		92.14444		6.30500	92.12889			0	0.00
R186	On 21/12/2026	Spot Bond	8.05500		122.53625		7.95500	123.34870			91,036,934,500	09,142,552,200.00
R187P	On 21/12/2026	Spot Bond	7.69500		41.69637		7.69500	41.68772			0	0.00
R188P	On 21/12/2027	Spot Bond	7.61500		39.04069		7.61500	39.03267			0	0.00
R197	On 07/12/2023	Spot Bond	1.37000		294.03346		1.36000	294.16880			193,000,000	19,559,683,600.00
R202	On 07/12/2033	Spot Bond	1.54000		242.70240		1.52000	243.33578			8,964,369,000	12,387,342,500.00
R2023	On 28/02/2023	Spot Bond	7.84500		101.16316		7.74500	101.71653			42,457,893,500	39,510,385,800.00
R203	On 15/09/2017	Spot Bond	7.01500		104.08587		6.90500	104.30264			64,769,402,800	63,131,766,800.00
R2030	On 31/01/2030	Spot Bond	8.38500		99.19290		8.38500	99.17040			76,930,701,580	77,621,119,400.00
R2032	On 31/03/2032	Spot Bond	8.48000		99.08880		8.48000	99.06632			19,491,298,100	74,955,480,400.00
R2037	On 31/01/2037	Spot Bond	8.59500		101.63427		8.59500	101.61066			48,592,743,852	48,372,100,000.00
R204	On 21/12/2018	Spot Bond	7.27000		105.57658		7.17000	105.87181			61,665,114,900	08,525,301,700.00
R2044	On 31/01/2044	Spot Bond	8.66000		103.58473		8.66000	103.56046			27,740,684,080	18,949,936,480.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond	8.65000	103.01090		8.65000	102.98720			0.00 58,409,723,750	88,129,541,050.00
R207	On 15/01/2020	Spot Bond	7.50000	101.54261		7.40000	101.90766			0.00 36,545,571,200	41,317,383,100.00
R208	On 31/03/2021	Spot Bond	7.64500	96.76291		7.54500	97.19817			0.00 32,924,906,700	59,358,137,400.00
R209	On 31/03/2036	Spot Bond	8.64000	77.93329		8.54500	78.67017			0.00 78,538,116,100	73,541,129,800.00
R210	On 31/03/2028	Spot Bond	1.47000	179.29735		1.47000	179.25377			0.00 1,352,520,000	36,269,000,000.00
R211	On 31/01/2017	Spot Bond	0.54500	132.80712		0.55000	132.76718			0.00 14,011,700,000	30,961,583,200.00
R212	On 31/01/2022	Spot Bond	1.34500	139.83839		1.32000	140.01836			0.00 30,107,600,000	51,954,400,000.00
R213	On 28/02/2031	Spot Bond	8.52500	88.44560		8.43000	89.16903			0.00 48,076,766,620	82,035,075,720.00
R214	On 28/02/2041	Spot Bond	8.58500	79.92685		8.58500	79.90861			0.00 15,515,872,774	50,337,589,774.00
R228C	On 15/09/2015	Spot Bond	6.37500	97.99743		6.37500	97.98066			0.00 0	0.00
R229C	On 15/03/2016	Spot Bond	6.29500	95.05683		6.29500	95.04082			0.00 0	0.00
R230C	On 15/09/2016	Spot Bond	6.30500	92.14444		6.30500	92.12889			0.00 0	0.00
R327C	On 21/06/2015	Spot Bond	6.44500	99.45560		6.44500	99.43813			0.00 0	0.00
R328C	On 21/12/2015	Spot Bond	6.31500	96.42721		6.31500	96.41074			0.00 0	0.00
R329C	On 21/06/2016	Spot Bond	6.29500	93.49538		6.29500	93.47947			0.00 0	0.00
R330C	On 21/12/2016	Spot Bond	6.35500	90.55889		6.35500	90.54332			0.00 0	0.00
R331C	On 21/06/2017	Spot Bond	6.88000	86.84485		6.88000	86.82871			0.00 0	0.00
R332C	On 21/12/2017	Spot Bond	6.93000	83.85190		6.93000	83.83621			0.00 0	0.00
R333C	On 21/06/2018	Spot Bond	7.17500	80.45418		7.17500	80.43860			0.00 0	0.00
R334C	On 21/12/2018	Spot Bond	7.15500	77.72163		7.15500	77.70662			0.00 0	0.00
R335C	On 21/06/2019	Spot Bond	7.13500	75.09639		7.13500	75.08192			0.00 0	0.00
R336C	On 21/12/2019	Spot Bond	7.12500	72.54172		7.12500	72.52777			0.00 0	0.00
R337C	On 21/06/2020	Spot Bond	7.36000	69.24315		7.36000	69.22940			0.00 0	0.00
R338C	On 21/12/2020	Spot Bond	7.34000	66.85744		7.34000	66.84420			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
R339C	On 21/06/2021	Spot Bond		7.46500	64.01933		7.46500	64.00644			0	0.00
R340C	On 21/12/2021	Spot Bond		7.43500	61.83344		7.43500	61.82104			0	0.00
R341C	On 21/06/2022	Spot Bond		7.40500	59.73948		7.40500	59.72755			0	0.00
R342C	On 21/12/2022	Spot Bond		7.37500	57.73315		7.37500	57.72167			0	0.00
R343C	On 21/06/2023	Spot Bond		7.33500	55.85391		7.33500	55.84286			0	0.00
R344C	On 21/12/2023	Spot Bond		7.29500	54.05673		7.29500	54.04609			0	0.00
R345C	On 21/06/2024	Spot Bond		7.89500	49.48610		7.89500	49.47557			0	0.00
R346C	On 21/12/2024	Spot Bond		7.85500	47.78275		7.85500	47.77264			0	0.00
R347C	On 21/06/2025	Spot Bond		7.81500	46.15584		7.81500	46.14612			0	0.00
R348C	On 21/12/2025	Spot Bond		7.77500	44.60151		7.77500	44.59217			0	0.00
R349C	On 21/06/2026	Spot Bond		7.73500	43.11616		7.73500	43.10717			0	0.00
R350C	On 21/12/2026	Spot Bond		7.69500	41.69637		7.69500	41.68772			0	0.00
R351C	On 21/06/2027	Spot Bond		7.65500	40.33889		7.65500	40.33057			0	0.00
R352C	On 21/12/2027	Spot Bond		7.61500	39.04069		7.61500	39.03267			0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.52515			0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.90964			0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	103.11835			0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.98696			0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.70242			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		27.97159		100.00000	27.90383			0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		14.34047		100.00000	14.30535			0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		33.08799		100.00000	33.00783			0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		84.04282		100.00000	83.85481			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RCSB5U	On 10/12/2016	Spot Bond	100.00000		32.67396	100.00000	32.59480		0.00		0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		18.73419	100.00000	18.68780		0.00		0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.29409	100.00000	21.23918		0.00		0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.27455	100.00000	8.25135		0.00		0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.19064	100.00000	16.14888		0.00		0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		13.11737	100.00000	13.08354		0.00		0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.36404	100.00000	9.33990		0.00		0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.48764		0.00		0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.43642		0.00		0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.73643		0.00		0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.82611		0.00		0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	103.37920		0.00		0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	99.91093		0.00		0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.46899		0.00		0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.11267		0.00		0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.11661		0.00		0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		18.86425	100.00000	18.81855		0.00		0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		13.23327	100.00000	13.20121		0.00		0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		10.96393	100.00000	10.93737		0.00		0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		10.13111	100.00000	10.10657		0.00		0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.11139		0.00		0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.89837		0.00		0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.32383		0.00		0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.57245		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
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.74626			0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.64151			0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.56019			0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.91213			0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.63560			500,000,000	500,000,000.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000		0.00000			0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	87.51068			0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	83.02205			0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	90.90091			0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	89.97403			0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.64613			0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	83.76700			0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	96.66329			0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.55945		12.35000	105.52451			0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.93879		100.00000	13.90502			0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.86591			0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	6.72195		100.00000	6.70549			0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	36.50123		100.00000	36.41184			0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	53.87543		100.00000	53.74491			0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.66247		100.00000	13.61259			0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	39.45221		100.00000	33.46615			0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.08540			0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	77.96329			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
RW21	On 21/04/2021	Spot Bond			8.84500	105.90064		8.84500	105.87561			0.00	0	760,000,000.00
RW23	On 10/12/2023	Spot Bond			9.19500	106.06010		9.19500	106.03390			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond			9.69000	90.94680		9.69000	108.65870			0.00	0	80,000,000.00
SBC2	On 28/04/2016	Spot Bond			0.00000	100.00000		0.00000	96.06409			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond			7.67500	104.31220		7.67500	104.29049			0.00	0	1,457,900,000.00
SBK12/R157	On 25/11/2020	Spot Bond			10.00000	109.29200		10.00000	109.26300			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond			0.00000	100.00000		0.00000	99.82301			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond			9.04500	105.89559		9.04500	105.86986			0.00	30,000,000,000	15,000,000,000.00
SBK15	On 23/01/2022	Spot Bond			0.00000	100.00000		0.00000	101.38641			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond			0.00000	100.00000		0.00000	102.58778			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond			0.00000	100.00000		0.00000	101.84974			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond			0.00000	100.00000		0.00000	99.98065			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond			0.00000	100.00000		0.00000	100.59850			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond			0.00000	100.00000		0.00000	102.08577			0.00	0	40,000,000.00
SBK21	On 28/01/2025	Spot Bond			0.00000	100.00000		0.00000	100.57130			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond			6.89000	99.94340		6.89000	99.92455			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond			8.67000	100.24858		8.67000	100.22534			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond			7.48000	104.25039		7.48000	104.22953			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond			7.79500	104.14769		7.79500	104.12600			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond			7.24000	104.32877		7.24000	104.30856			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond			8.30500	101.36880		8.30500	101.34639			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond			7.38500	104.28140		7.38500	104.26080			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond			7.83500	104.13466		7.83500	104.11287			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond			0.00000	100.00000		0.00000	101.33583			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
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.94056			0	0.00
SBS13	On 22/09/2017	Spot Bond	7.95500		103.41176		7.95500	103.38984			0	70,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.85527			0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.21708			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	102.42676			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.30500		108.14937		9.30500	108.12235			0	0.00
SBS20	On 15/05/2026	Spot Bond	9.85500		101.45092		9.85500	101.42440			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.02974			0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.91705			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.08862			50,000,000	50,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.08614			0	0.00
SBS25	On 24/05/2019	Spot Bond	8.75000		100.32656		8.75000	100.30282			0	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		23.73620		100.00000	23.68308			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.28500		107.47777		9.28500	107.45082			0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.30232			0	0.00
SBS29	On 12/06/2019	Spot Bond	8.79500		103.45767		8.79500	103.43320			0	0.00
SBS3	On 25/05/2026	Spot Bond	9.86500		88.87943		9.86500	88.85579			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.84893			50,000,000	50,000,000.00
SBS31	On 27/06/2027	Spot Bond	9.60500		105.55837		9.60500	105.53116			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.23276			0	26,000,000.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.26651			0	0.00
SBS34	On 19/09/2024	Spot Bond	9.75500		103.78424		9.75500	103.75738			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.42667			0	15,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000		0.00000	100.43800			0	0.00
SBS37	On 29/01/2020	Spot Bond	8.80000		99.33159		8.80000	99.30796			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.05500		96.89790		10.05500	96.87165			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.48000		97.26601		10.48000	97.23856			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.24500		97.01959		9.24500	96.99577			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.47500		108.40651		7.47500	108.38454			0	1,830,000,000.00
SBSI11	On 07/12/2023	Spot Bond	1.97000		130.13395		1.97000	281.91098			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.19500		102.94349		1.19500	131.35693			0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		25.21482		100.00000	25.15374			0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.77975			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		24.67208		100.00000	24.61231			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.44186		0.00000	82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.82000		115.92689		1.82000	130.00918			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.84242		6.50000	100.82481			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.52972			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.09947			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.67204			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.93500		103.07303		8.93500	103.04828			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.26280			0	4,800,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.02416			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.21490			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		32.92734		100.00000	32.84757			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.29200		10.00000	109.26300			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.46611			0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		100.00000		100.00000	99.72678			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.42546			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		37.26306		100.00000	37.17279			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		45.23830		100.00000	45.12870			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		31.57860		100.00000	31.50127			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.24500		103.82125		9.24500	103.79576			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.67476			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.00000		0.00000	99.89599			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.72500		104.72664		7.72500	104.70472			0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.77000		101.85527		8.77000	102.04202			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.30500		101.36880		8.30500	101.34639			3,600,000,000	5,820,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.98082			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05645			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.39026			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	99.97980			192,000,000	96,000,000.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	99.97926			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.83039			0	37,000,000.00
SSA01	On 28/06/2016	Spot Bond	8.00500		105.47955		8.00500	105.45681			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.89275			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.71577			500,000,000	500,000,000.00
SSA06	On 16/04/2020	Spot Bond	9.17500		96.43129		9.17500	96.40765			0	2,140,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.76223			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.25194			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.48941			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.11500		90.36812		9.11500	90.34611			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.11500		90.36812		9.11500	90.34611			0	0.00
SSN007	On 15/01/2020	Spot Bond	8.82000		96.62042		8.82000	96.59739			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.38953			0	0.00
SSN009	On 15/09/2017	Spot Bond	7.78500		102.45291		7.78500	102.43166			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.11000		114.08538		2.11000	114.49059			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.48000		101.84926		8.48000	101.82602			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		99.88194		8.50000	99.85834			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.03500		107.48092		10.03500	107.45201			0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.57029			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.30000		76.06825		10.30000	76.04749			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.63141			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.68416			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.25167			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.76415			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.37298			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.89210			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		100.00000		0.00000	101.23330			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SSN033	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.41165			0	0.00	
SY1225	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
SY1226	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
SY1228	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.96509			0	0.00	
SY1229	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.84220			0	0.00	
SY1230	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.65035			0	0.00	
SY1231	On 10/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.63161			0	0.00	
SY1232	On 17/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.51104			0	0.00	
SY1234	On 26/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.22081			0	0.00	
SY1235	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.91383			0	0.00	
SY1236	On 20/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
SY1237	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.63096			0	0.00	
SY1238	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.63083			0	0.00	
SY1239	On 04/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.73606			0	0.00	
SY1240	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.47608			0	0.00	
SY1241	On 18/08/2015	Spot Bond		100.00000	80.39648		100.00000	80.21978			0.00	13,200,000,000	50,000,000,000.00
SY1242	On 17/08/2015	Spot Bond		100.00000	80.57395		100.00000	80.39648			0.00	6,100,000,000	6,100,000,000.00
SY1243	On 17/08/2015	Spot Bond		100.00000	80.57395		100.00000	80.39648			0	0.00	
SY1244	On 18/08/2015	Spot Bond		100.00000	80.39648		100.00000	80.21978			0	0.00	
SY1245	On 17/06/2015	Spot Bond		100.00000	93.11224		100.00000	92.87532			0	0.00	
SZ18	On 30/09/2015	Spot Bond		6.45000	103.82811		6.45000	103.81018			0	280,000,000.00	
SZ25	On 30/09/2025	Spot Bond		8.60500	103.90787		8.60500	103.88396			0	0.00	
T12A10	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	99.97939			0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
T12A11	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	99.97843			0	0.00
T12A12	On 21/02/2048	Spot Bond	9.05000	99.79080		9.05000	99.68937			0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	65.97027		100.00000	65.80507			0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.57892			0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.30980			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.57886			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.15509			0	60,900,000.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.21322			0	3,500,000.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.81985			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.41289			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.39686			0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.42635			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.72500	103.78307		7.72500	103.76135			0	47,000,000.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.60269			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.61873			0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.64406		7.83000	102.62229			0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.59387			0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.61392			80,000,000	40,000,000.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.65976			0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.59387			0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.61392			40,000,000	20,000,000.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	85.90162		7.16000	102.39918			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.65316			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.64996			0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.72666			0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.71630			0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.02792			0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.99244			0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.59307			0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.61873			0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	102.94591		8.73000	102.92161			0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.33056			0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.61392			0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.64000	96.19002		8.64000	101.54899			0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.16044			0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.63093			0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.65476			0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.64596			0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.66015			0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.72507			0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.72188			0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.71207			0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.97271			0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.97586			0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.98296			0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	99.97967			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.97898			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.00000		102.07553		9.00000	102.79432			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	99.97939			62,000,000	31,000,000.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	99.97843			0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.91000		100.78968		8.91000	100.76541			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.97953			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.97843			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.02000		95.30697		9.02000	99.67305			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.97720			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	99.97720			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.97720			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	99.97719			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.97501			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.97501			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.97501			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	99.97503			0	963,000,000.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.96610			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	99.96610			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.15253			0	320,000,000.00
TH12D4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	99.96627			0	180,000,000.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.63174			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.26087		101.06155	6.24538			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.84052			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.61956			160,000,000	80,000,000.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.01464			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.61956			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.62768			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.63174			80,000,000	40,000,000.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.61469			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.62768			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.67233			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.67233			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.67233			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.73720			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.75341			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.73315			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.05634			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.07647			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.06842			0	0.00
TL20	On 22/02/2020	Spot Bond	9.35000		88.98425		9.35000	88.93046			0	60,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		109.29200		10.00000	109.26300			0	0.00
TN17	On 14/11/2017	Spot Bond	8.00500		102.92462		8.00500	102.90266			1,440,000,000	7,120,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond	9.27500	106.88394	9.27500	106.85762	0.00	6,900,000	7,210,000,000.00			
TN20U	On 14/04/2020	Spot Bond	100.00000	1.57802	100.00000	1.57416	0.00	0	0.00			
TN23	On 06/11/2023	Spot Bond	9.45500	108.14498	9.45500	108.11784	0.00	4,000,000,000	13,370,000,000.00			
TN25	On 19/08/2025	Spot Bond	9.68500	101.17450	9.68500	101.14807	0.00	0	15,650,000,000.00			
TN27	On 14/11/2027	Spot Bond	9.75500	94.07043	9.75500	94.04609	0.00	0	8,570,000,000.00			
TN30	On 09/10/2030	Spot Bond	10.13500	103.99664	10.13500	103.96854	0.00	0	3,320,000,000.00			
TN40	On 09/10/2040	Spot Bond	10.49500	103.45807	10.49500	103.42915	0.00	0	1,000,000,000.00			
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.41230	0.00	0	0.00			
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000	0.00000	99.82074	0.00	0	66,000,000.00			
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.01897	0.00	120,000,000	60,000,000.00			
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.02161	0.00	0	0.00			
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.02181	0.00	0	0.00			
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.03448	0.00	0	0.00			
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.06087	0.00	0	0.00			
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000	0.00000	100.02175	0.00	0	0.00			
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.29200	10.00000	109.26300	0.00	0	0.00			
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.86992	0.00	90,000,000	45,000,000.00			
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.88742	0.00	0	0.00			
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.76526	0.00	70,000,000	35,000,000.00			
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.81464	0.00	52,000,000	26,000,000.00			
TR30	On 31/12/2099	Spot Bond	10.00000	99.73266	10.00000	99.70596	0.00	0	0.00			
TR31	On 31/12/2099	Spot Bond	9.75000	99.73931	9.75000	99.71327	0.00	0	0.00			
TR32	On 31/12/2099	Spot Bond	100.00000	9.74511	100.00000	9.71997	0.00	0	0.00			
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.27491	0.00	86,000,000	43,000,000.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.35128			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		8.65485		100.00000	8.61981			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		9.22171		100.00000	9.18438			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.39363			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		9.56183		100.00000	9.52312			0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.40209			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		9.84527		100.00000	9.80541			0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.63791			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		13.30314		100.00000	13.24927			0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	102.15285			0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		17.10113		100.00000	17.03189			0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		11.99473		100.00000	11.96567			0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.85659			0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.60367			855,000,000	227,500,000.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.06905			0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.82975			4,000,000,000	1,000,000,000.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.56036			0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.28158			0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.01377			0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.47064			30,000,000	15,000,000.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.29710			53,000,000	26,500,000.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	96.95790			0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	96.48049			20,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	96.15077			0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	95.47444			60,000,000	30,000,000.00
TSP183	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	95.25536			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	100.00000		0.00000	94.89835			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	94.57145			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	94.19208			0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.40592			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.92291			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000	100.00000		0.00000	96.80608			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000	100.00000		0.00000	93.17443			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.43728		100.00000	13.40364			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.99342			0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.78634			0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.74521			0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.48945			0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.03415			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.07060			0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.65972			0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.62405			0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.58839			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.54950			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.53490			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.48208			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.16538			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC099	On 18/08/2015	Spot Bond	100.00000		83.03951	100.00000	82.85701		0.00		20,000,000,000	20,000,000,000.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.64863		0.00		0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.69501		0.00		0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.51219		0.00		0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.63844		0.00		0	50,000,000.00
UG21	On 02/03/2021	Spot Bond	8.94500		110.08862	8.94500	110.06244		0.00		0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		8.55896	100.00000	8.54183		0.00		0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		8.65942	100.00000	8.62231		0.00		0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.36096	100.00000	8.34423		0.00		0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		8.56063	100.00000	8.52396		0.00		0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000	0.00000	102.23221		0.00		0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.17827		0.00		0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		77.49469	100.00000	77.33051		0.00		0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.07009		0.00		0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.07184		0.00		0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.25128		0.00		0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.25167		0.00		0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.04403		0.00		0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.07181		0.00		0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.24747		0.00		0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.25388		0.00		0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		8.03485	100.00000	8.01877		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	
VPA02U	On 20/04/2023	Spot Bond	100.00000		8.29210	100.00000	8.25658				0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.83685	100.00000	7.82117				0.00	0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000		8.19332	100.00000	8.15821				0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00024	100.00000	0.00024				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.86500		105.18094	6.86500	105.16133				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.09000		242.10749	1.09000	242.05108				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.31000		99.87914	6.31000	99.86189				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.40500		102.77066	7.40500	102.75001				0.00	0	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.72500		104.16382	7.72500	104.14201				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.02500		103.79357	8.02500	103.77101				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.14500		103.83488	8.14500	103.81198				0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	5.94000		99.35325	5.94000	99.33719				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.87000		97.62916	5.87000	97.61384				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.94000		99.33719	5.94000	99.32113				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.11500		73.73207	7.11500	73.71806				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		70.59961	100.00000	70.46332				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		39.65991	100.00000	39.58467				0.00	0	0.00
<b>Total for j-Bonds :</b>											<b>0.00</b>	<b>5,582,714,056</b>	<b>'13 397 343 274.00</b>
<b>Grand Total:</b>											<b>0.00</b>	<b>5,582,760,349</b>	<b>'13 401 383 833.00</b>