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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/05/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 26/05/2015	Any day expiry		11.82460	11.82460		11.86980	11.86980		12.03	0	0.00
\$ / R	On 26/05/2015	Any day expiry	11.96	25.20700	0.02521		46.57810	0.04658	25.207	13.33	0	7,000.00
\$ / R	On 26/05/2015	Any day expiry	12.36	0.90580	0.00091		2.67600	0.00268	0.906	16.58	0	7,000.00
\$ / R	On 27/05/2015	Any day expiry		11.81890	11.81890		11.87080	11.87080		12.32	0	4,766.00
\$ / R	On 27/05/2015	Any day expiry	10.80	0.04920	0.00005		0.03070	0.00003	0.049	21.67	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	0.13300	0.00013		0.09310	0.00009	0.133	20.40	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	0.61890	0.00062		0.49230	0.00049	0.619	18.48	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	44.69560	0.04470		74.62420	0.07462	44.696	12.97	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	4.30920	0.00431		10.46450	0.01046	4.309	15.01	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	0.16820	0.00017		0.19440	0.00019	0.168	64.64	0	300.00
\$ / R	On 03/06/2015	Any day expiry		11.83240	11.83240		11.88010	11.88010		13.26	0	0.00
\$ / R	On 03/06/2015	Any day expiry	11.95	72.92200	0.07292		99.99760	0.10000	72.922	13.72	0	10,000.00
\$ / R	On 03/06/2015	Any day expiry	12.30	14.74260	0.01474		24.29370	0.02429	14.743	15.37	0	10,000.00
\$ / R	On 04/06/2015	Any day expiry		11.83430	11.83430		11.88230	11.88230		13.40	0	0.00
\$ / R	On 04/06/2015	Any day expiry	11.60	43.10110	0.04310		35.99860	0.03600	43.101	13.92	0	5,500.00
\$ / R	On 04/06/2015	Any day expiry	12.45	8.64170	0.00864		14.86960	0.01487	8.642	16.07	0	5,500.00
\$ / R	On 09/06/2015	Any day expiry		11.84410	11.84410		11.89370	11.89370		13.46	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future		11.85000	11.85000		11.90050	11.90050		13.70	62,713	910,245.00

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	10.73	Put	1.52420	0.00152	1.28860	0.00129	1.524	17.24	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	1.63180	0.00163	1.38840	0.00139	1.632	17.10	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	1.93840	0.00194	1.67470	0.00167	1.938	16.75	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	3.67100	0.00367	3.32570	0.00333	3.671	15.52	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	3.94820	0.00395	3.59280	0.00359	3.948	15.38	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	18.27230	0.01827	15.77150	0.01577	18.272	13.66	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	406.18230	0.40618	452.44910	0.45245	406.182	13.67	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	389.86440	0.38986	435.79620	0.43580	389.864	13.67	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	39.86440	0.03986	35.29620	0.03530	39.864	13.67	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	312.75450	0.31275	356.68830	0.35669	312.755	13.68	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	277.29410	0.27729	320.01080	0.32001	277.294	13.69	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	77.29410	0.07729	69.51080	0.06951	77.294	13.69	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	125.95650	0.12596	114.27660	0.11428	125.956	13.70	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	134.90800	0.13491	122.53480	0.12253	134.908	13.70	0.00	0	1,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.93	Call	126.32210	0.12632	157.03190	0.15703	126.322	14.02	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Call	102.49800	0.10250	129.94580	0.12995	102.498	14.29	0.00	0	11,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	252.49800	0.25250	229.44580	0.22945	252.498	14.29	0.00	0	34,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	266.44600	0.26645	242.47540	0.24248	266.446	14.37	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	90.70850	0.09071	116.32910	0.11633	90.709	14.45	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	68.46580	0.06847	90.16010	0.09016	68.466	14.80	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.15	Call	64.24900	0.06425	85.11340	0.08511	64.249	14.87	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	39.50380	0.03950	54.76870	0.05477	39.504	15.46	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	28.36880	0.02837	40.55890	0.04056	28.369	15.85	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	670.52200	0.67052	629.44580	0.62945	670.522	16.28	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	20.52200	0.02052	29.94580	0.02995	20.522	16.28	0.00	0	31,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	17.01540	0.01702	25.18460	0.02518	17.015	16.57	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	15.02860	0.01503	22.45100	0.02245	15.029	16.76	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	13.69900	0.01370	20.60410	0.02060	13.699	16.90	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	4.56680	0.00457	7.39970	0.00740	4.567	18.67	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	1,154.56680	1.15457	1,106.89970	1.10690	1,154.567	18.67	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	2.27370	0.00227	3.85950	0.00386	2.274	19.48	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,402.06280	1.40206	1,353.00280	1.35300	1,402.063	19.58	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	2.06280	0.00206	3.50280	0.00350	2.063	19.58	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	1.05390	0.00105	1.77870	0.00178	1.054	20.29	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	0.92930	0.00093	1.56410	0.00156	0.929	20.43	0.00	0	51,500.00
\$ / R	On 25/06/2015	Any day expiry			11.87550	11.87550	11.92640	11.92640		13.72	0.00	1,300	1,300.00
\$ / R	On 26/06/2015	Any day expiry			11.87750	11.87750	11.93110	11.93110		13.75	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	4.28820	0.00429	3.39540	0.00340	4.288	14.99	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	16.52550	0.01653	14.53160	0.01453	16.525	13.89	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	54.56060	0.05456	69.64730	0.06965	54.561	15.89	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.00450	0.00000	0.01390	0.00001	0.005	22.57	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			11.88540	11.88540	11.93900	11.93900		13.80	0.00	0	12,162.00
\$ / R	On 06/07/2015	Any day expiry			11.89720	11.89720	11.95090	11.95090		13.77	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	90.54620	0.09055	109.01730	0.10902	90.546	15.41	0.00	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry			11.91100	11.91100	11.96480	11.96480		13.77	0.00	0	2,477.00
\$ / R	On 29/07/2015	Any day expiry			11.94260	11.94260	11.99670	11.99670		13.93	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	15.33920	0.01534	12.79150	0.01279	15.339	14.22	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	41.84610	0.04185	37.14050	0.03714	41.846	13.64	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	93.18850		0.09319		108.22860	0.10823	93.189	16.44	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	6.34830		0.00635		7.15760	0.00716	6.348	29.99	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.00070		12.00070		12.05510	12.05510		14.04	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	25.84420		0.02584		24.36870	0.02437	25.844	13.87	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	60.73340		0.06073		56.91010	0.05691	60.733	13.47	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	116.01330		0.11601		132.53220	0.13253	116.013	17.11	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	12.08650		0.01209		14.64500	0.01464	12.087	28.71	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.00910		12.00910		12.06360	12.06360		14.00	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.03000		12.03000		12.08460	12.08460		14.20	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.03840		12.03840		12.09300	12.09300		14.19	0.00	21,619	195,198.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	20.28440		0.02028		19.95440	0.01995	20.284	14.36	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,460.36920		1.46037		1,514.55280	1.51455	1,460.369	14.26	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	48.72310		0.04872		45.93080	0.04593	48.723	13.55	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,089.39720		1.08940		1,141.09140	1.14109	1,089.397	13.53	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	50.99720		0.05100		48.09140	0.04809	50.997	13.53	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	942.48880		0.94249		993.04670	0.99305	942.489	13.39	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	78.92820		0.07893		74.65230	0.07465	78.928	13.37	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	85.77380		0.08577		0.00000	0.00000	85.774	13.34	0.00	96,000	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	94.98960		0.09499		89.94220	0.08994	94.990	13.30	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	145.25730		0.14526		135.22980	0.13523	145.257	13.25	0.00	0	27,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	158.40910		0.15841		147.78740	0.14779	158.409	13.32	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	179.50820		0.17951		167.96540	0.16797	179.508	13.42	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	617.90820		0.61791		660.96540	0.66097	617.908	13.42	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	186.90820		0.18691		175.05500	0.17506	186.908	13.46	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	261.78570		0.26179		247.01600	0.24702	261.786	13.76	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	362.15860		0.36216		343.99000	0.34399	362.159	14.10	0.00	0	42,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	400.55860		0.40056		436.99000	0.43699	400.559	14.10	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	382.72060		0.38272		418.46260	0.41846	382.721	14.17	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	366.56270		0.36656		400.60280	0.40060	366.563	14.27	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	347.70680		0.34771		380.14140	0.38014	347.707	14.42	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	322.94730		0.32295		354.04220	0.35404	322.947	14.63	0.00	0	800.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	312.89810		0.31290		343.42610	0.34343	312.898	14.71	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	236.01360		0.23601		261.77470	0.26177	236.014	15.51	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	174.85470		0.17485		195.75530	0.19576	174.855	16.43	0.00	0	1,600.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	137.05850		0.13706		154.59120	0.15459	137.059	17.25	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	135.81660		0.13582		153.23370	0.15323	135.817	17.28	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	132.17620		0.13218		149.24780	0.14925	132.176	17.38	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	101.70680		0.10171		115.75150	0.11575	101.707	18.33	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	63.73960		0.06374		73.43830	0.07344	63.740	20.21	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	51.95290		0.05195		60.15480	0.06015	51.953	21.15	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	46.33830		0.04634		52.56060	0.05256	46.338	22.32	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.06770		12.06770		12.12250	12.12250		14.19	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	37.84390		0.03784		37.13710	0.03714	37.844	13.73	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	78.61640		0.07862		74.86230	0.07486	78.616	13.38	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	127.00730		0.12701		120.87080	0.12087	127.007	13.20	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	136.53300		0.13653		153.40310	0.15340	136.533	17.81	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	79.28680		0.07929		90.62040	0.09062	79.287	20.00	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	19.60440		0.01960		25.45320	0.02545	19.604	27.64	0.00	0	300.00

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\$ / R	On 30/09/2015	Any day expiry		12.07190	12.07190		12.12670	12.12670		14.22	0	0.00
\$ / R	On 28/10/2015	Any day expiry		12.13050	12.13050		12.18570	12.18570		14.48	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	49.78210	0.04978	49.93490	0.04993	49.782	13.74	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	93.10410	0.09310	89.59000	0.08959	93.104	13.33	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	153.85320	0.15385	171.44700	0.17145	153.853	18.45	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	30.87420	0.03087	37.98250	0.03798	30.874	27.18	0	300.00
\$ / R	On 25/11/2015	Any day expiry		12.18910	12.18910		12.24480	12.24480		14.57	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	59.07130	0.05907	60.19360	0.06019	59.071	13.68	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	103.39070	0.10339	100.56880	0.10057	103.391	13.23	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	167.12930	0.16713	184.87950	0.18488	167.129	19.05	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	33.23940	0.03324	42.53250	0.04253	33.239	26.72	0	300.00
\$ / R	On 08/12/2015	Any day expiry		12.21730	12.21730		12.27320	12.27320		14.54	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future		12.22380	12.22380		12.27970	12.27970		14.54	4,529	95,858.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	78.62180	0.07862	78.81060	0.07881	78.622	13.34	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,352.42180	1.35242	1,408.51060	1.40851	1,352.422	13.34	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,307.93200	1.30793	1,363.73960	1.36374	1,307.932	13.24	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,142.98850	1.14299	1,195.25800	1.19526	1,142.989	13.22	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	988.03020	0.98803	1,038.23140	1.03823	988.030	13.20	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	224.40690	0.22441	215.21310	0.21521	224.407	13.20	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	282.54180	0.28254	268.26120	0.26826	282.542	13.52	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	305.09730	0.30510	290.05900	0.29006	305.097	13.63	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	352.96270	0.35296	336.40180	0.33640	352.963	13.86	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	404.40390	0.40440	386.31710	0.38632	404.404	14.08	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	583.07010	0.58307	619.37200	0.61937	583.070	14.31	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	561.74150	0.56174	597.29470	0.59729	561.742	14.42	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	313.46040	0.31346	338.22660	0.33823	313.460	16.67	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	294.38380	0.29438	318.24470	0.31824	294.384	16.94	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	276.83610	0.27684	299.83930	0.29984	276.836	17.22	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	239.97590	0.23998	261.31840	0.26132	239.976	17.86	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	231.56400	0.23156	252.79720	0.25280	231.564	18.01	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	145.38730	0.14539	161.06780	0.16107	145.387	20.21	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	125.27190	0.12527	137.40230	0.13740	125.272	21.79	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	123.93440	0.12393	136.10910	0.13611	123.934	22.39	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	123.66500	0.12367	135.85120	0.13585	123.665	22.53	0	56,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	120.72830	0.12073	133.52710	0.13353	120.728	26.19	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry		12.24560	12.24560		12.30160	12.30160		14.62	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	67.02440	0.06702	66.98130	0.06698	67.024	13.65	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	111.61360	0.11161	109.08670	0.10909	111.614	13.15	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	175.05470	0.17505	192.34990	0.19235	175.055	19.56	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	36.70650	0.03671	44.05810	0.04406	36.707	26.54	0	300.00
\$ / R	On 12/02/2016	Any day expiry		12.36100	12.36100		12.41720	12.41720		14.74	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	243.06200	0.24306	233.65920	0.23366	243.062	13.23	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	184.22030	0.18422	195.53940	0.19554	184.220	23.19	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry		12.42320	12.42320		12.47950	12.47950		14.81	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future		12.43000	12.43000		12.48620	12.48620		14.91	200	5,242.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	119.15440	0.11915	116.99270	0.11699	119.154	13.19	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	320.95630	0.32096	309.01450	0.30901	320.956	13.35	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	332.52570	0.33253	320.26370	0.32026	332.526	13.37	0	1,204.00

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	11.91	Put	369.28550		0.36929		352.25270	0.35225	369.286	13.54	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	389.20340		0.38920		371.68830	0.37169	389.203	13.64	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	473.88520		0.47389		454.49930	0.45450	473.885	14.05	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	321.56420		0.32156		343.80820	0.34381	321.564	18.51	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	276.60900		0.27661		296.79450	0.29679	276.609	19.34	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	248.93970		0.24894		267.79250	0.26779	248.940	19.97	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	212.58800		0.21259		227.01390	0.22701	212.588	24.06	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	183.36540		0.18337		201.92250	0.20192	183.365	25.91	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	25.17860		0.02518		29.55270	0.02955	25.179	25.91	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.62530		12.62530		12.67930	12.67930		15.27	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.63380		12.63380		12.68780	12.68780		15.27	0.00	0	1,300.00
\$ / R	On 15/09/2016	Any day expiry			12.83260		12.83260		12.88600	12.88600		15.73	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.84110		12.84110		12.89440	12.89440		15.73	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.02300		13.02300		13.07570	13.07570		15.95	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.03360		13.03360		13.08630	13.08630		16.04	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.85000		11.85000		11.90050	11.90050		13.70	0.00	110	754.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.03840		12.03840		12.09300	12.09300		14.19	0.00	21	224.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.22380		12.22380		12.27970	12.27970		14.54	0.00	0	24.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.43000		12.43000		12.48620	12.48620		14.91	0.00	10	31.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.55670		18.55670		18.51080	18.51080		12.12	0.00	16	29,015.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	2.84720		0.00285		5.06310	0.00506	2.847	15.80	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	5.19040		0.00519		7.15550	0.00716	5.190	14.87	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.83850		18.83850		18.79700	18.79700		13.20	0.00	0	3,336.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	216.98820		0.21699		233.60850	0.23361	216.988	12.92	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	266.78420		0.26678		286.58170	0.28658	266.784	12.97	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	396.58600		0.39659		423.45230	0.42345	396.586	13.09	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	149.26620		0.14927		154.56770	0.15457	149.266	15.40	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.11910		19.11910		19.07800	19.07800		13.54	0.00	0	9,392.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	250.25300		0.25025		263.74220	0.26374	250.253	12.81	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	415.06260		0.41506		420.26900	0.42027	415.063	15.19	0.00	0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	336.15880		0.33616		342.48960	0.34249	336.159	15.82	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.43500		19.43500		19.39350	19.39350		13.80	0.00	1,000	2,035.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09779		0.09779		0.09825	0.09825		12.09	0.00	0	11,732.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.09946		0.09946		0.09997	0.09997		12.88	0.00	0	7.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10116		0.10116		0.10168	0.10168		14.45	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.14570		13.14570		13.19730	13.19730		12.07	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	0.26890		0.00027		0.61750	0.00062	0.269	18.46	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.17100		13.17100		13.22640	13.22640		12.68	0.00	2,324	149,396.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	3.48570		0.00349		3.70410	0.00370	3.486	14.50	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	18.87610		0.01888		18.34760	0.01835	18.876	12.76	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	310.78090		0.31078		284.07100	0.28407	310.781	13.27	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	21.34310		0.02134		34.91140	0.03491	21.343	14.17	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	4.18310		0.00418		9.09400	0.00909	4.183	15.22	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	0.18650		0.00019		0.36460	0.00036	0.186	20.11	0.00	0	7,300.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
€ / R	On 14/09/2015	Foreign Exchange Future			13.39850		13.39850		13.45890	13.45890		13.03	0.00	60	25,479.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	118.12160		0.11812	112.92940	0.11293		118.122	12.48	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	174.28590		0.17429	164.09440	0.16409		174.286	12.57	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	589.53130		0.58953	637.68210	0.63768		589.531	12.69	0.00	0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	86.03000		0.08603	100.07980	0.10008		86.030	16.69	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.62580		13.62580	13.68830	13.68830			13.46	0.00	4	10,564.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	261.07310		0.26107	247.88950	0.24789		261.073	12.49	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	722.23270		0.72223	695.33830	0.69534		722.233	14.01	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	105.14310		0.10514	115.38420	0.11538		105.143	19.94	0.00	0	6,682.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.88560		13.88560	13.94890	13.94890			13.74	0.00	0	3,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.41620		14.41620	14.47910	14.47910			14.11	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 06/08/2015	Index Future			462.34600		462.34600	462.32600	462.32600				0.00	0	124.00
AL37	On 05/11/2015	Index Future			469.97600		469.97600	469.96900	469.96900				0.00	0	0.00
AL7T	On 06/08/2015	Index Future			548.78500		548.78500	548.61800	548.61800				0.00	0	3.00
AL7T	On 05/11/2015	Index Future			557.84100		557.84100	557.68700	557.68700				0.00	0	0.00
ALBI	On 06/08/2015	Index Future			501.88600		501.88600	501.61200	501.61200				0.00	0	510.00
ALBI	On 05/11/2015	Index Future			510.16800		510.16800	509.90300	509.90300				0.00	0	103.00
ALBI	On 04/02/2016	Index Future			518.86500		518.86500	518.58500	518.58500				0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.32320		9.32320	9.36670	9.36670			10.59	0.00	800	13,982.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.87800		0.00088	0.71860	0.00072		0.878	17.33	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	2.63730		0.00264	1.85020	0.00185		2.637	15.07	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	16.89230		0.01689	11.44630	0.01145		16.892	12.37	0.00	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	212.62480		0.21262	247.18910	0.24719		212.625	11.48	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	35.50650		0.03551	49.30410	0.04930		35.507	10.85	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	12.48350		0.01248	19.05080	0.01905		12.483	11.05	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.42230		9.42230	9.46730	9.46730			11.44	0.00	0	1,992.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.52470		9.52470	9.57060	9.57060			13.00	0.00	0	41.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.64330		9.64330	9.68890	9.68890			12.90	0.00	1,000	1,000.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.69660		9.69660	9.73370	9.73370			11.35	0.00	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.83610		9.83610	9.87660	9.87660			11.46	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.66430		12.66430	12.68810	12.68810			13.03	0.00	0	7,258.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.91600		12.91600	12.94530	12.94530			13.78	0.00	0	1,607.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.91030		1.91030	1.91580	1.91580			13.01	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.92960		1.92960	1.93520	1.93520			13.53	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.76990		1.76990	1.77280	1.77280			13.75	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.80220		1.80220	1.80610	1.80610			12.03	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	125.54223		125.54223		125.53057	125.53057			0	0.00
EL28	On 05/11/2015	Bond Future	126.05409		126.05409		126.04601	126.04601			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	9.55160		85.53549		9.56287	85.45229			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.62995		83.14561		9.64124	83.06345			0	0.00
ES33	On 04/02/2016	Bond Future	9.70751		84.56415		9.71940	84.47886			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	497.66700		497.66700		497.44500	497.44500			0	454.00
GOVI	On 05/11/2015	GOVI	505.88000		505.88000		505.66800	505.66800			0	27.00
GOVI	On 04/02/2016	GOVI	514.50300		514.50300		514.27700	514.27700			0	0.00
I2025	On 06/08/2015	Bond Future	122.10049		122.10049		122.09102	122.09102			0	16.00
I2025	On 05/11/2015	Bond Future	124.09531		124.09531		124.08917	124.08917			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	127.61985		127.61985		127.60893	127.60893			27	3,382.00
I2038	On 05/11/2015	Bond Future	129.70480		129.70480		129.69728	129.69728			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	128.69229		128.69229		130.40899	130.40899			0	5,722.00
I2046	On 05/11/2015	Bond Future	129.39631		129.39631		131.14488	131.14488			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	138.52192		138.52192		138.51007	138.51007			24	3,797.00
I2050	On 05/11/2015	Bond Future	140.78500		140.78500		140.77683	140.77683			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	230.87900		230.87900		231.06200	231.06200			0	1,080.00
IGOV	On 05/11/2015	Index Future	234.68900		234.68900		234.88100	234.88100			0	17.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
IGOV	On 04/02/2016	Index Future			238.69000		238.69000		238.88000	238.88000			0.00	0	0.00
ILBI	On 06/08/2015	Index Future			625.92700		625.92700		626.37600	626.37600			0.00	1	159.00
ILBI	On 05/11/2015	Index Future			636.27600		636.27600		636.73600	636.73600			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.19000		93.81000		6.19000	93.81000			0.00	0	7,500.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future			6.22000		93.78000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future			6.37000		93.63000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.41000		93.59000		6.41000	93.59000			0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future			6.55000		93.45000		6.55000	93.45000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.73000		93.27000		6.73000	93.27000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.95000		93.05000		6.95000	93.05000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.16000		92.84000		7.16000	92.84000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.35000		92.65000		7.35000	92.65000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.47000		92.53000		7.47000	92.53000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.60000		92.40000		7.60000	92.40000			0.00	0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future			0.12240		0.12240		0.12240	0.12240			0.00	0	10.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12210		0.12210		0.12210	0.12210			0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12240		0.12240		0.12240	0.12240			0.00	0	1,870.00
NGN / R	On 12/06/2015	Foreign Exchange Future			0.05950		0.05950		0.05960	0.05960			0.00	0	37,800.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.05660		0.05660		0.05680	0.05680			0.00	0	12,000.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05550		0.05550		0.05550	0.05550			0.00	0	112,080.00
NZ\$ / R	On 12/06/2015	Foreign Exchange Future			8.64480		8.64480		8.68200	8.68200		10.64	0.00	0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.70330		8.70330		8.74270	8.74270		10.21	0.00	0	500.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.77300		8.77300		8.81250	8.81250		11.56	0.00	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.11150		1.11150		1.11140	1.11140			0.00	0	109.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.11300		1.11300		1.11300	1.11300			0.00	0	25,018.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.11470		1.11470		1.11470	1.11470			0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.01398		119.78424		8.01988	119.73548		9.39	0.00	1,958	40,126.00
R186	On 06/08/2015	Bond Future	7.65	Call	864.21000		0.86421		861.54000	0.86154	864.210	9.18	0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.75	Call	1,122.56000		1.12256		1,118.02000	1.11802	1,122.560	9.21	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	8.05	Call	2,194.55000		2.19455		2,181.92000	2.18192	2,194.550	9.32	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.45	Put	755.32000		0.75532		777.69000	0.77769	755.320	9.51	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	736.43000		0.73643		758.46000	0.75846	736.430	9.52	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	664.68000		0.66468		685.39000	0.68539	664.680	9.54	0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	583.50000		0.58350		602.61000	0.60261	583.500	9.57	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.90	Put	216.47000		0.21647		226.26000	0.22626	216.470	9.79	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.06073		121.74153		8.06641	121.69552		9.27	0.00	1,000	500.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,436.67000		2.43667		2,464.98000	2.46498	2,436.670	9.26	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,335.13000		2.33513		2,362.83000	2.36283	2,335.130	9.27	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,021.86000		2.02186		2,047.52000	2.04752	2,021.860	9.31	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,742.20000		1.74220		1,765.82000	1.76582	1,742.200	9.36	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	9.00	Put	708.64000		0.70864		722.07000	0.72207	708.640	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			8.10229		118.51944		8.10851	118.47004		9.06	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.13046		120.66334		8.13614	120.61909		9.06	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			290.00218		290.00218		290.28933	290.28933			0.00	0	1,046.00
R197	On 05/11/2015	Bond Future			294.73928		294.73928		295.03966	295.03966			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			239.48692		239.48692		239.46694	239.46694			0.00	0	54,213.00
R202	On 05/11/2015	Bond Future			243.39874		243.39874		243.38554	243.38554			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			7.83330		102.99977		7.83407	102.99546		7.14	0.00	0	10,246.00
R2023	On 06/08/2015	Bond Future	9.07	Put	38.49000		0.03849		40.11000	0.04011	38.490	7.63	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			7.88586		100.75863		7.88613	100.75716		7.34	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			7.93484		102.47726		7.93551	102.47372		7.03	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.02524		105.69721		7.02633	105.69509		2.34	0.00	0	15,971.00
R203	On 06/08/2015	Bond Future	7.84	Put	49.23000		0.04923		50.67000	0.05067	49.230	2.43	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.07309		103.25789		7.07260	103.25873		2.04	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.10537		105.01938		7.10622	105.01810		1.51	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/08/2015	Bond Future			8.42229		96.76189		8.43333	96.67285			0.00	0	9,690.00
R2030	On 05/11/2015	Bond Future			8.47117		98.34390		8.48219	98.25626			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			8.51415		100.67624		8.52512	100.58127			0.00	0	1,585.00
R2032	On 05/11/2015	Bond Future			8.56454		98.16581		8.57551	98.07209			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.61102		99.84067		8.62256	99.74334			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			8.60329		99.26798		8.61425	99.16239			0.00	0	33,279.00
R2037	On 05/11/2015	Bond Future			8.64959		100.89099		8.66054	100.78663			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			8.69339		98.35468		8.70487	98.24645			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			7.28495		103.21855		7.28600	103.21543		3.56	0.00	0	11,910.00
R204	On 06/08/2015	Bond Future	8.41	Put	21.65000		0.02165		22.57000	0.02257	21.650	3.78	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.33750		104.90508		7.33756	104.90491		3.38	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.37831		102.65722		7.37921	102.65491		2.90	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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			8.66067		101.21884		8.67158	101.10334			0.00	0	10,733.00
R2044	On 05/11/2015	Bond Future			8.70487		102.87387		8.71579	102.75938			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			8.74671		100.24615		8.75813	100.12757			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			8.64141		105.09122		8.65225	104.97267			0.00	10	35,237.00
R2048	On 05/11/2015	Bond Future			8.68651		102.37805		8.69737	102.26044			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			8.72970		104.12442		8.74105	104.00270			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			7.52404		99.52782		7.51977	99.54355		4.72	0.00	0	34,592.00
R207	On 06/08/2015	Bond Future	7.46	Call	738.31000		0.73831		751.06000	0.75106	738.310	4.66	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.57749		101.15454		7.57209	101.17345		4.52	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	981.33000		0.98133		993.24000	0.99324	981.330	4.46	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	1,094.25000		1.09425		1,106.80000	1.10680	1,094.250	4.47	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.62459		99.23787		7.61942	99.25503		4.13	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	845.32000		0.84532		854.16000	0.85416	845.320	4.04	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	1,166.23000		1.16623		1,176.72000	1.17672	1,166.230	4.08	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.64972		101.03300		7.64254	101.05550		4.13	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,480.30000		1.48030		1,493.43000	1.49343	1,480.300	4.09	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.63878		98.45067		7.64485	98.42397		5.81	0.00	0	38,758.00
R208	On 06/08/2015	Bond Future	8.85	Put	31.08000		0.03108		33.07000	0.03307	31.080	6.20	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.69053		96.65933		7.69628	96.63497		5.80	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	433.79000		0.43379		441.80000	0.44180	433.790	6.03	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.73513		98.30824		7.74171	98.28145		5.41	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.54762		80.17465		8.55848	80.08805		14.36	0.00	0	25,841.00
R209	On 06/08/2015	Bond Future	9.90	Put	65.98000		0.06598		71.14000	0.07114	65.980	15.25	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.59187		78.33655		8.60272	78.25088		14.92	0.00	0	0.00
R209	On 04/02/2016	Bond Future			8.63252		79.67300		8.64387	79.58420		14.85	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
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	179.27898		179.27898		179.26450	179.26450			0.00	0	1,184.00
R210	On 05/11/2015	Bond Future	180.08836		180.08836		180.07877	180.07877			0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/08/2015	Bond Future	133.07227		133.07227		133.06525	133.06525			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future	135.24647		135.24647		135.24318	135.24318			0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/08/2015	Bond Future	139.31690		139.31690		139.30606	139.30606			0.00	0	1,113.00
R212	On 05/11/2015	Bond Future	141.59313		141.59313		141.58620	141.58620			0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/08/2015	Bond Future	8.46189		90.61660		8.47283	90.53140		12.28	0.00	0	18,397.00
R213	On 05/11/2015	Bond Future	8.51195		88.55286		8.52288	88.46882		12.74	0.00	0	0.00
R213	On 04/02/2016	Bond Future	8.55984		90.06330		8.57133	89.97610		12.60	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.58024		81.49704		8.59106	81.40524		15.14	0.00	410	20,996.00
R214	On 05/11/2015	Bond Future	8.62401		79.53747		8.63483	79.44651		15.72	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.66576		80.89425		8.67707	80.80002		15.68	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	20,999.93000		20,999.93000		21,069.61000	21,069.61000			0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.55540		4.55540		4.59020	4.59020		11.05	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.50860		4.50860		4.54440	4.54440		11.75	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.65170		1.65170		1.66460	1.66460			0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.60560		1.60560		1.61790	1.61790			0.00	0	90.00
Total for Derivatives :											0.00	195,136	4 074 108.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.02376			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.26714			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.79000		103.14520		8.79000	103.12109			0.00	0	800,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.83845			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.05000		103.01965		9.05000	102.99473			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
AB01/R186	On 24/11/2020	Spot Bond	10.00000		108.32100	10.00000	108.29300		0.00		0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000	0.00000	100.01466		0.00		0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000	0.00000	98.75577		0.00		0	0.00
AB013	On 21/11/2018	Spot Bond	9.26500		97.27547	9.26500	97.25153		0.00		0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.57675	100.00000	9.55355		0.00		0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		100.17265	10.84000	100.14393		0.00		0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.97678	100.00000	10.95505		0.00		0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.92075		0.00		0	0.00
AB09	On 03/05/2017	Spot Bond	8.54500		103.66956	8.54500	103.64599		0.00		0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		109.43400	10.00000	109.40600		0.00		0	0.00
ABCPi3	On 07/12/2023	Spot Bond	2.11000		128.91336	2.11000	279.54922		0.00		0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.75453		0.00		0	500,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.66359		0.00		0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000	0.00000	101.49546		0.00		0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000	0.00000	101.53295		0.00		0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000	0.00000	98.99491		0.00		0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.49908		0.00		0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.41752		0.00		0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.23103		0.00		0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.00000	0.00000	100.23680		0.00		0	0.00
ABN05	On 18/04/2021	Spot Bond	1.85000		174.69088	1.85000	174.64667		0.00		0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		165.45793	2.76000	165.41190		0.00		0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		176.09371	2.17000	176.04757		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
ABN14	On 10/10/2033	Spot Bond	1.82000	185.68356		1.82000	185.63674			0	0.00
ABN33	On 29/01/2018	Spot Bond	7.94125	81.48466		7.94125	81.46760			0	0.00
ABN34	On 29/01/2018	Spot Bond	7.94125	81.48466		7.94125	81.46760			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.39000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.37286			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.54000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	97.58000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	97.08000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	95.67000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	95.97000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.95116			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.85526			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	94.59000			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	93.83000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.58000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.32000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17152			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.77000	104.57753		6.77000	104.55854			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.85345			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	91.58000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	91.37000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.38000	97.36513		2.38000	111.98209			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.34000	103.26673		2.34000	163.16927			0	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	2.24000		119.88091		2.24000	220.12528			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	90.05000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.38500		92.93638		9.38500	92.91322			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	102.09000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	72.35000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.22884			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	97.62000			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		110.47653		9.63000	110.44798			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.21000			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	9.37000		112.36517		9.37000	112.33690			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.75500		91.99244		8.75500	91.97090			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	98.41000			360,000,000	360,000,000.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	111.33000			540,000,000	540,000,000.00
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	9.46500		111.66968		9.46500	111.64131			0	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	91.71000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.64567			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.54626			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.09500		106.26334		8.09500	106.24043			0	1,426,600,000.00
ABS11	On 09/04/2021	Spot Bond	8.76000		104.21691		8.76000	104.19251			0	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.02500		101.22011		9.02500	101.19584			0	0.00
ABS13	On 14/05/2022	Spot Bond	9.46000		101.38784		9.46000	101.36238			0	0.00
ABS6	On 01/06/2020	Spot Bond	8.83500		97.33868		8.83500	97.31556			0	3,135,100,000.00
ABS7	On 11/09/2026	Spot Bond	9.56500		96.57890		9.56500	96.55438			0	1,510,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.46000		103.23653		7.46000	103.21599			0	1,425,000,000.00
ABSI2	On 07/12/2023	Spot Bond	1.92000		223.61962		1.92000	283.25374			0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.08000		128.91545		1.08000	131.76011			0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.93000		132.45898		1.93000	135.08512			0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00652		100.00000	0.00650			0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		93.66812		100.00000	93.43454			0	0.00
ACL028	On 15/09/2015	Spot Bond	10.93000		103.28593		10.93000	103.25602			0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05438			0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		10.10568		100.00000	10.08120			0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05775			0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.10549			0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		60.23456		100.00000	60.08864			0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05099			0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		70.06955		11.00000	70.04952			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		38.55012		100.00000	38.45673			0	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	101.57590			0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.72491			0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.50944			0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.55434			0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.57410			0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.70934			0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.70934			0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.72460			0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.72460			0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.69408			0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	96.10014			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.43400		10.00000	109.40600			0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.32427			0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.52743			0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	101.57208			0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	101.58999			0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	101.55409			0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.47353			0	0.00
ACL104	On 20/12/2019	Spot Bond		9.23500	104.63986		9.23500	104.61390			0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.62381			0	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	101.23601			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	90.29142			0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	181.66354			0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	181.69724			0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	101.50935			0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	102.43755			0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.83327			0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	102.43603			0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.68429			0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.07403			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.43400		10.00000	109.40600			0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.79062			0	1,260,000,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.48500			0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.51476			0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.39257			0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.48264			0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.41972			0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		101.83306		10.23000	101.80545			0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.38725			0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	118.15329			0	0.00
ACL167	On 20/06/2019	Spot Bond	9.34000		105.74154		9.34000	105.71502			0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.47717			0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		117.72567		1.75000	117.82834			0	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	101.36926			0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44688			0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.49153			0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.40222			0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.50289			0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25556			0	557,142,900.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.84933			0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.38614			0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.34946			0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.48260			0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.44565			0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.52184			0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.54518			0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.53280			0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.74739			0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.55066			0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.55066			0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63427			0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.45581			0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63885			0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.22084			0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63427			0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	97.45658			0	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	101.58120			0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000		100.00000		0.00000	101.56292			0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000		100.00000		0.00000	132.36693			0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000		100.00000		0.00000	133.31512			0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.36648			0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.35397			0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.01358			0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.38793			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.47781			0	850,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.44688			0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.36827			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.36648			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.49321			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.31997			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.79916			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.57773			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.56114			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.95501			0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	103.59618			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		33.41003		100.00000	33.32910			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		15.13504		100.00000	15.09838			0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.08047			0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.73679			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.80784			0	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	100.90246			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.70360			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.88000		99.55925		7.88000	99.53823			0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.90076			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.04479			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		40.17728		100.00000	40.04096			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		10.33765		100.00000	10.30258			0	0.00
AIR01	On 15/03/2019	Spot Bond	8.86000		100.76873		8.86000	100.74500			0	3,651,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.46500		112.97443		9.46500	112.94588			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.33000		104.93399		7.33000	104.91346			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.12500		100.68175		9.12500	100.65694			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.38730		100.00000	12.35989			0	0.00
AIR05	On 29/05/2030	Spot Bond	9.82000		101.31731		9.82000	101.29048			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.59000		167.11033		2.59000	167.06471			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.71285			0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.54449			0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		97.33333		100.00000	97.07447			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.29172			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.38958			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	101.30345			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.91439			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.27759			0	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	101.41971				0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.65074				0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.92674				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	94.01000				0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.67029				0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	112.89315				0	0.00
ASN022	On 07/12/2033	Spot Bond	2.49000	133.56032	2.49000	239.48066				0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	113.62062				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	110.81419				0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.08785				0	336,000,000.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	109.94190				0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	111.98648				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	100.30632				0	0.00
ASN037	On 07/12/2033	Spot Bond	2.50500	167.50912	2.50500	212.17651				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	101.48313				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	101.26672				0	0.00	
ASN054	On 13/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.86092				0	0.00	
ASN057	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.83397				0	0.00	
ASN058	On 22/04/2020	Spot Bond	0.00000		100.00000	0.00000	100.75912				0	0.00	
ASN059	On 28/04/2020	Spot Bond	0.00000		100.00000	0.00000	100.61740				0	0.00	
ASN060	On 02/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00	
ASN061	On 30/04/2020	Spot Bond	0.00000		100.00000	0.00000	100.56150				0	0.00	
ASN062	On 14/05/2018	Spot Bond	0.00000		100.00000	0.00000	98.41201				0	0.00	
ASN063	On 13/11/2015	Spot Bond	100.00000		68.09701	100.00000	67.97020				0.00	3,000,000,000	3,000,000,000.00
ASN064	On 22/05/2020	Spot Bond	100.00000		3.14876	100.00000	100.00000				0	0.00	
ASN35U	On 20/12/2016	Spot Bond	100.00000		37.30324	100.00000	37.22023				0	0.00	
ASN38U	On 20/12/2017	Spot Bond	100.00000		18.64651	100.00000	18.60133				0	0.00	
ASN39U	On 20/12/2017	Spot Bond	100.00000		18.75404	100.00000	18.70861				0	0.00	
ASN40U	On 20/12/2017	Spot Bond	100.00000		18.27011	100.00000	18.22585				0	0.00	
ASN43U	On 10/03/2017	Spot Bond	100.00000		32.60338	100.00000	32.49811				0	0.00	
ASN49U	On 19/09/2016	Spot Bond	100.00000		44.43807	100.00000	44.33042				0	0.00	
ASN50U	On 16/03/2018	Spot Bond	100.00000		18.35702	100.00000	18.31255				0	0.00	
ASN55U	On 29/12/2016	Spot Bond	100.00000		30.72311	100.00000	30.63754				0	0.00	
ASN56U	On 29/06/2016	Spot Bond	100.00000		42.95464	100.00000	42.83499				0	0.00	
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.47859				0	0.00	
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.25920				0	0.00	
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.17355				0	0.00	
BAW11	On 01/10/2018	Spot Bond	8.91000		103.97979	8.91000	103.95503				0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.40918			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.66295			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.78386			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	101.95838			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.33000		100.71963		9.33000	105.46124			0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.76000		103.36544		6.76000	103.34675			0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		56.61516		100.00000	56.47650			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.58000		100.16211		9.58000	100.13665			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	103.60961			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.69500		104.04278		8.69500	104.01858			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.93057		102.84325		10.93057	102.53935			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.88868		101.80413		10.88868	101.74174			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.92065		101.79360		10.92065	101.74137			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.64020			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.95308		101.97038		10.95308	101.73055			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.88034		101.58073		11.88034	101.44280			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.67751			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.67751			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.67758			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.18057		101.58418		11.18057	101.47591			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.09287		102.40340		11.09287	101.80667			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.88868		101.80413		10.88868	101.74174			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06313		102.24032		11.06313	101.90739			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.27709		98.89237		10.27709	101.54327			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.59550			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.48563			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.48563			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		105.55642		8.43642	103.36265			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.47000		100.99768		11.47000	100.96631			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	11.39500		79.01616		11.39500	99.15469			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	101.45391			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		94.67776		9.28000	101.39584			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.55079			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.21000		75.33516		11.21000	101.59850			0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.50648			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.54340			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.54340			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	101.48875			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.56536			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	101.56536			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.49171			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.51354			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.56546			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.23004			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.28458			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.93057	103.28783		13.93057	102.95416			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.26193	102.48267		15.26193	102.30573			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188	102.34082		14.11188	101.54021			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.02176			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	102.02176			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	102.02176			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	102.09508			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.76456			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	32.98770		100.00000	32.92511			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.44106		100.00000	21.38855			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.51377		100.00000	19.46598			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.04554		100.00000	12.01604			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.05679		100.00000	12.02758			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.56364		100.00000	14.52797			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.61914		100.00000	12.58823			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.67183			0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.89202			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.94414			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.72534			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.08665		100.00000	9.06464			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.08665		100.00000	9.06464			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BCP92U	On 21/05/2015	Spot Bond	100.00000		98.64865	100.00000	98.91599				0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		97.33333	100.00000	97.07447				0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		86.28842	100.00000	86.08491				300,000,000	100,000,000.00
BCP95U	On 21/08/2015	Spot Bond	100.00000		80.75221	100.00000	80.57395				59,500,000,000	49,500,000,000.00
BD0202	On 31/12/2018	Spot Bond	1.82000		104.98953	1.82000	182.95739				0	0.00
BD0205	On 28/04/2028	Spot Bond	7.98500		95.05937	7.98500	163.17899				0	0.00
BD0206	On 02/03/2028	Spot Bond	7.98500		96.32429	7.98500	163.50864				0	0.00
BD0302	On 18/04/2028	Spot Bond	8.37000		98.88004	8.37000	98.85788				0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
BEER02	On 28/03/2018	Spot Bond	7.81000		99.41263	7.81000	99.39194				0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.37051				0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.71327				0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.27748				0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.77304				0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.81898				0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.94712				0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		35.70451	100.00000	35.61706				0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.52775				0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.53786				0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.54123				0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.58163				0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.63543				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG32DU	On 30/10/2016	Spot Bond	100.00000		34.92517	100.00000	34.83963		0.00		0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		34.92517	100.00000	34.83963		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
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.50809		0.00		0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.53673		0.00		0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.19500		102.69668	8.19500	102.67427		0.00		0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.62262		0.00		0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.77514		0.00		0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		24.97310	100.00000	24.91261		0.00		0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		24.97310	100.00000	24.91261		0.00		0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000	0.00000	101.22581		0.00		0	0.00
BGL02	On 19/11/2024	Spot Bond	10.98500		99.33075	10.98500	99.65201		0.00		0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000	0.00000	100.51551		0.00		0	0.00
BGL04	On 05/02/2025	Spot Bond	10.87500		95.48056	10.87500	100.03190		0.00		0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000	0.00000	102.28452		0.00		0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		72.66506	100.00000	72.52721		0.00		0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	99.88778		0.00		0	500,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.79367		0.00		0	0.00
BID06	On 30/06/2019	Spot Bond	8.52000		71.07491	8.52000	104.67588		0.00		0	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.11059		0.00		0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.73175		0.00		0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.70315		0.00		0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.06634		0.00		0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.07740		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
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.07220			0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.07571			0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.08205			0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.10832			0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.14433			0	0.00
BNP01	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.34753			0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		95.54673	100.00000		95.30173			0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.65476			0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.67307			0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	97.17108			0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	100.00000		0.00000	96.54484			0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.03665			0	0.00
BTC029	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
BTC030	On 26/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.70306			0	0.00
BTC031	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
BTC032	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.94767			0	0.00
BTC034	On 12/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.68545			0	0.00
BTC035	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.24660			0	0.00
BTC037	On 06/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.26455			0	0.00
BTC038	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.10693			0	0.00
BTC039	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.00160			0	0.00
BTC040	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.89836			0	0.00
BTC041	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.88832			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BTC042	On 04/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.66854			0	0.00	
BTC043	On 04/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.66612			0	0.00	
BTC044	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.13910			0	0.00	
BTC045	On 13/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.59176			0	0.00	
BTC046	On 24/08/2015	Spot Bond	100.00000		80.21978	100.00000		80.04386			0.00	10,000,000,000	10,000,000,000.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		41.25485	100.00000		41.15380			0.00	0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.29453			0.00	0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.34256			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.43973			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.12952			0.00	0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		16.40350	100.00000		16.33941			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.39500		107.08218		9.39500	107.05546			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	105.06813			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.44500		102.40995		8.44500	102.38693			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond	12.41000		99.58411		12.41000	99.55154			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	97.68855			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.71000		100.26469		12.71000	100.23056			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.84500		101.25957		8.84500	101.23576			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	96.71320			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.71000		97.47974		12.71000	97.44655			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.75686			0.00	0	900,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	95.60578			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.21864			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.38000		93.31991		10.38000	93.29426			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
CBL23	On 18/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.16401			0	0.00
CCT01	On 23/06/2023	Spot Bond	9.89000		119.97047		9.89000	119.93866			0	0.00
CCT02	On 12/06/2024	Spot Bond	9.89000		115.41174		9.89000	115.38113			0	1,042,168,700.00
CCT03	On 15/03/2025	Spot Bond	9.81500		110.49918		9.81500	110.47042			0	178,406,100.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.41361			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.59500		102.24943		11.59500	102.21811			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.71902			0	334,700,000.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.10809			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.43440		10.00000	109.40590			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.32953			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.64696			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.83856			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		9.26516		100.00000	9.23591			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.45118			0	294,000,000.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.04287			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.34200			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.39392			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.45372			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.10067			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.09880			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.10870			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.50946			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.92832			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.02963		10.11000	104.00129			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.02257			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		122.03928		2.76000	122.00531			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		119.32954		3.14000	121.94109			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.92964		8.25000	101.90725			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.63000		130.76362		2.63000	124.79584			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.15459		2.40000	121.35225			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.10875			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.40000		101.04799		8.40000	101.02527			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.75138			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.76978			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.45000		101.08902		8.45000	101.06615			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.45000		101.08902		8.45000	101.06615			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.50000		104.25426		8.50000	104.23042			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.54539			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.69982			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.43400		10.00000	109.40600			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.43400		10.00000	109.40600			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.23153			0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.99978			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		102.32372		9.35000	102.29789			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		102.32372		9.35000	102.29789			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	102.07210			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.74867			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.15742			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.15742			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.15742			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.67174			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.14000		103.19467		9.14000	103.16961			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.24794			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.75196			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.73229			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.72350			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.78636			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.05793			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.99980			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.93430			0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	102.16083			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.52734			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.33484		0.00		0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.23477		0.00		0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.38436		0.00		0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.62916		0.00		0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.26506		0.00		0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.68329		0.00		0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.49564		0.00		0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.47273		0.00		0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.43400	10.00000	109.40600		0.00		0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22506		0.00		0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.47934		0.00		0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.28534		0.00		0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.64776		0.00		0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.24944		0.00		0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38131		0.00		0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.36819		0.00		0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	137.91169		0.00		0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.76272		0.00		0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	138.42318		0.00		0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	137.29562		0.00		0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	137.99045		0.00		0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	134.20170		0.00		0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	134.42446		0.00		0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.26143		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
CLN314	On 14/11/2022	Spot Bond	10.66500	94.61049	10.66500	94.58379	0.00	0	0.00	0	0.00	
CLN315	On 20/03/2023	Spot Bond	11.18500	96.06366	11.18500	96.03525	0.00	0	0.00	0	0.00	
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.30788	0.00	0	0.00	0	0.00	
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.65566	0.00	0	0.00	0	0.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.25563	0.00	0	0.00	0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.67892	0.00	0	0.00	0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.59938	0.00	0	0.00	0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	100.60128	8.80500	100.58709	0.00	0	0.00	0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.45581	0.00	0	0.00	0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.62735	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	101.54864	0.00	0	0.00	0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.65210	0.00	0	0.00	0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.58138	0.00	0	0.00	0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.19133	0.00	0	0.00	0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	81.71832	0.00	0	0.00	0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.72504	0.00	0	0.00	0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.30788	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	100.60420	0.00	0	0.00	0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.91390	0.00	0	0.00	0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.31542	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
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.17790		0.00		0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.79658		0.00		0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.38367		0.00		0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.60217		0.00		0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.59845		0.00		0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.30694		0.00		0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27770		0.00		0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.57732		0.00		0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	99.94021		0.00		0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.55306		0.00		0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.67478		0.00		0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.32715		0.00		0	0.00
CLN362	On 20/03/2024	Spot Bond	9.84500	107.11378	9.84500	105.95625		0.00		0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.46538		0.00		0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.49452		0.00		0	0.00
CLN365	On 20/03/2024	Spot Bond	11.98500	109.04856	11.98500	107.61295		0.00		0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.51453		0.00		0	0.00
CLN367	On 06/08/2023	Spot Bond	12.01500	107.39895	12.01500	107.36434		0.00		0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000	109.02628	10.02000	108.99684		0.00		0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.51453		0.00		0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.62304		0.00		0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	104.09784		0.00		0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.44289		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
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.47343			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.47357			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.36368			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.38000		103.97596		9.38000	103.95006			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.61753			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.60751			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		101.77650		10.57000	101.74801			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		101.96871		11.00000	101.93904			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.69492			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.65282			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.69666			0	0.00
CLN384	On 20/09/2024	Spot Bond	11.77500		103.59913		11.77500	103.56693			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.79108			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.47331			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.67985			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.57231			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	101.14158			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.35671			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.38436			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	101.46474			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.83206			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN396	On 20/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.61378			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	101.68805			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.24634			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.24488			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.75535			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.62621			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.56341			0	0.00
CLN403	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.15269			0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.12559		7.01000	41.73169			0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	171.29070			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	8.37000		98.88004		8.37000	148.26640			0	0.00
CLN88	On 28/04/2028	Spot Bond	7.98500		37.05337		7.98500	163.17899			0	0.00
CLN89	On 02/03/2028	Spot Bond	7.98500		37.49935		7.98500	163.50864			0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.16645			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.14222			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.04409			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.43143			0	2,930,000,000.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.56332			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.46275			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.48256			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.02971			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.48260			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.67892			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.35040			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.43763			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.42864			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.43757			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.71954			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	99.97693			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.96085			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.58000		106.31461		8.58000	104.75622			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.52000		101.01572		8.52000	105.48124			0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.02000		111.53187		10.02000	111.50191			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.22000		106.85048		7.22000	106.82967			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.59000		107.06518		9.59000	107.03794			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.62500		107.99075		9.62500	107.96287			0	0.00
COT01	On 03/04/2023	Spot Bond	9.99500		96.55759		9.99500	96.53186			0	0.00
COT02	On 03/04/2028	Spot Bond	10.71500		97.89968		10.71500	97.87176			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.71500		91.04144		10.71500	91.01533			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.93955			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.53218			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.92989		100.00000	10.90341			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.99987			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.32986			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.95741			0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.67356			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPL026	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.84795			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.62860			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	10.98900		100.00000	10.96238			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	13.28554		100.00000	13.25336			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.35500	101.94528		11.35500	102.48657			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	15.65360		100.00000	15.61568			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.62643		100.00000	6.61037			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	16.46007		100.00000	16.42019			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.55199			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.97000	98.73694		7.97000	98.71597			0	62,500,000.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.09465			450,000,000	225,000,000.00
DENG56	On 25/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.99991			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.83833			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	85.18886		100.00000	84.99569			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.61541			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.03854			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.17499			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.43743			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.91034			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.06888			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.66101			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	55.07432			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.46623			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.58000	106.02723		8.58000	106.00276			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DV21	On 15/06/2016	Spot Bond	7.25000		106.92884		7.25000	106.90793			0	0.00
DV22	On 07/02/2020	Spot Bond	8.42500		106.70832		8.42500	106.68400			0	1,412,600,000.00
DV23	On 27/02/2023	Spot Bond	9.25500		106.46217		9.25500	106.43556			0	1,059,700,000.00
DV24	On 18/02/2024	Spot Bond	9.25500		105.13626		9.25500	105.10999			0	0.00
DV29	On 18/02/2029	Spot Bond	9.37000		108.25289		9.37000	108.22551			0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.15041			0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.03902			0	200,000,000.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.30916			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.09425			0	300,000,000.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.36510			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.38525			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.21187			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.87596			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.73514			0	0.00
E170	On 01/08/2020	Spot Bond	7.97000		127.33808		7.97000	127.31059			33,500,000	2,116,750,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	95.68279			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	2.24000		101.21563		2.24000	101.18889			20,000,000,000	20,000,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000		101.38667		1.20000	135.42868			31,000,000,000	67,550,000,000.00
EL28	On 02/05/2028	Spot Bond	2.04000		123.92153		2.04000	123.88957			0	0.00
EL29	On 19/11/2029	Spot Bond	2.02000		112.05105		2.02000	112.02220			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EL30	On 29/07/2030	Spot Bond	2.00000		113.30358		2.00000	113.27439			0	0.00
EL31	On 02/06/2031	Spot Bond	2.09000		103.84182		2.09000	103.81482			0	0.00
EL36	On 31/01/2036	Spot Bond	2.22000		101.54107		2.22000	101.51429			30,000,000,000	69,500,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.43000		107.95860		9.43000	107.93113			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.33000		108.29847		9.33000	108.27163			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.76500		102.26237		9.76500	102.23588			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.00500		94.14154		10.00500	96.45345			466,847,200	233,423,600.00
EMM05	On 17/04/2029	Spot Bond	10.14500		104.98134		10.14500	103.48460			0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.14063			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	98.02901			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.51288			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.40761			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.39220			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.37190			0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.63301			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.78185			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.99999			0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		97.97200		100.00000	97.71553			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.79000		105.33896		10.79000	105.30816			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.45030			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.65486			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.90420			0	0.00
EQS07	On 09/04/2018	Spot Bond	9.79000		98.30910		9.79000	98.28344			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	97.96540			0	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	97.29626			0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.15342			0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.16275			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.26033			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.43400		10.00000	109.40600			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.13815			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.14371			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.13704			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.14167			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.14045			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.13857			0	0.00
ES15	On 30/08/2015	Spot Bond	6.60000		102.10261		6.60000	102.08447			0	30,000,000,000.00
ES18	On 20/04/2018	Spot Bond	7.82500		104.53193		7.82500	104.51001			1,173,800	3,100,586,900.00
ES23	On 25/01/2023	Spot Bond	8.49500		111.67308		8.49500	111.64741			83,277,800	51,591,832,800.00
ES26	On 02/04/2026	Spot Bond	8.79500		94.61804		8.79500	94.59579			259,875,400	43,851,508,000.00
ES33	On 15/09/2033	Spot Bond	9.47500		84.43131		9.48500	84.33521			1,549,716,000	31,338,500,000.00
ES42	On 25/04/2042	Spot Bond	9.55500		90.56005		9.55500	90.53696			1,058,800	32,433,507,500.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.12805			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	98.32440			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00002			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.79970			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.27538			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.07863			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.07099			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.85481			0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.36738			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.87966			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.25751			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.89819		100.00000	10.87179			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.60689		100.00000	10.58120			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.46980			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.42537			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.64152			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.75595			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.31000	101.21690		9.31000	101.19160			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.42879			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.42872			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.60724			0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.89818			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.92831			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.96045			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.08000	104.27800		10.08000	104.42033			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	100.00000		0.00000	102.11263			0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.16000	110.52292		10.16000	110.49283			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.28120			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	1.93000	134.21926	1.93000	135.08512	0.00	0	0.00		0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.95000	130.34957	1.95000	282.66489	0.00	0	0.00		0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.09500	108.01550	2.09500	114.78977	0.00	0	0.00		0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.32000	103.49145	2.32000	163.52443	0.00	0	0.00		0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.13000	121.73575	2.13000	223.53181	0.00	0	0.00		0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.04000	104.49272	7.04000	104.47301	0.00	0	0.00		0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.64200	66.62211	7.64200	66.01717	0.00	0	0.00		0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41500	42.82663	9.41500	41.92062	0.00	0	0.00		0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.66000	41.48022	9.66000	40.57132	0.00	0	0.00		0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	102.34468	0.00	0	0.00		0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.74299	0.00	0	0.00		0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50952	0.00	0	0.00		0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.65681	0.00	0	0.00		0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.12018	7.47000	98.00000	0.00	0	0.00		0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.12018	7.47000	100.00000	0.00	0	0.00		0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.63427	0.00	0	0.00		0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00		0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00		0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55756	0.00	0	0.00		0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.76889	0.00	0	0.00		0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00		0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.60751	0.00	0	0.00		0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.09658	6.00000	100.00000	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
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.70914			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	102.10586			0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.04369			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	24.50572		100.09221	24.44631			0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.45938			0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.52033			0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.94018			0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.89542			0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.62079			0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC152	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.63878			0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.49689			0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.52722			0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.99925			0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.50045			0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		62.99560		13.22500	62.97333			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.41472			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.41651			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.08400			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.48081			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.32500		99.79010		3.32500	103.21089			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.54507			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.54507			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.09453			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.30788			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.50622			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.45581			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.42188			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.48950			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.66458			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.29594			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.48449			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.66681			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.91034		0.00		0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.51295		0.00		0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.92949		0.00		0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.40579		0.00		0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.52722		0.00		0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.52722		0.00		0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.40313		0.00		0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.11354		0.00		0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.17407		0.00		0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.17321		0.00		0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.43400	10.00000	109.40600		0.00		0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.94630		0.00		0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.61287		0.00		0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.92993		0.00		0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.15517		0.00		0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.90744		0.00		0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.90988		0.00		0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.85110		0.00		0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.77398		0.00		0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.85110		0.00		0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.77090		0.00		0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.43565		0.00		0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.47152	8.75000	100.44790		0.00		0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.49866		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
FRC207	On 20/09/2021	Spot Bond	100.00000		11.11914	100.00000	11.09220		0.00		0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		10.19325	100.00000	10.16856		0.00		0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000	0.00000	96.43042		0.00		0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		11.90834	100.00000	11.87950		0.00		0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000	0.00000	99.32756		0.00		0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		21.75863	100.00000	21.70534		0.00		0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.40053		0.00		0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		10.52350	100.00000	10.49800		0.00		0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		20.97225	100.00000	20.92143		0.00		0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.40049		0.00		0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		20.94505	100.00000	20.89430		0.00		0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.39952		0.00		0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.37967		0.00		0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.47064		0.00		0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.44226		0.00		0	0.00
FRC221	On 31/01/2022	Spot Bond	2.74000		128.67192	2.74000	128.63614		0.00		0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.29035		0.00		0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.28658		0.00		0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.28658		0.00		0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.02711		0.00		0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.27088		0.00		0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.53446		0.00		0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.41392		0.00		0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.44222		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC230	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	101.16875			0	0.00
FRC231	On 25/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.98470			0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.62614			0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.61720			0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.77088			0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.62118			0	0.00
FRC66	On 31/01/2022	Spot Bond		3.27000	117.38446		3.27000	124.60717			0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.64592			0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.66208			0	0.00
FRC69	On 31/01/2022	Spot Bond		3.32000	108.44508		3.32000	124.23459			0	0.00
FRC71	On 31/01/2022	Spot Bond		3.30000	106.18644		3.30000	124.38346			0	0.00
FRC72	On 31/01/2017	Spot Bond		2.40000	102.54090		2.40000	128.94786			0	0.00
FRC74	On 20/09/2016	Spot Bond		2.47000	103.35771		2.47000	137.88212			0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.69540			0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.43759			0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.63519			0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.90079			0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.83262			0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.56827			0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.56648			0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.35537			0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	12.05449		100.00000	12.02529			0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	40.36823		100.00000	40.27044			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRD04U	On 04/07/2015	Spot Bond	100.00000		92.40192	100.00000	92.17377		0.00		0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		22.76255	100.00000	22.70739		0.00		0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		33.47261	100.00000	33.36811		0.00		0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.89594	100.00000	11.86680		0.00		0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.41349		0.00		0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.68315		0.00		0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	101.00660		0.00		0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.37468		0.00		0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	99.05432		0.00		0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	99.26118		0.00		0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000	0.00000	102.19414		0.00		0	0.00
FRS100	On 15/01/2024	Spot Bond	1.95800		85.03357	1.95800	108.19158		0.00		0	0.00
FRS101	On 31/01/2038	Spot Bond	2.34000		104.56775	2.34000	114.01920		0.00		0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.68822		0.00		0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.93337	10.38000	100.90496		0.00		0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.93337	10.38000	100.90496		0.00		0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000	0.00000	80.09300		0.00		0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000	0.00000	102.92671		0.00		0	0.00
FRS108	On 31/01/2038	Spot Bond	2.48000		102.51124	2.48000	111.26448		0.00		0	0.00
FRS109	On 07/12/2033	Spot Bond	2.44000		212.13840	2.44000	214.09311		0.00		0	0.00
FRS110	On 31/01/2038	Spot Bond	2.45000		111.87821	2.45000	111.84799		0.00		0	0.00
FRS112	On 07/12/2033	Spot Bond	2.47000		211.25052	2.47000	213.20589		0.00		0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.67891		0.00		0	0.00
FRS114	On 31/01/2025	Spot Bond	2.18000		113.97414	2.18000	113.94420		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	2.54000		110.13845		2.54000	110.10844			0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.07776			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	50.85200			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.35111			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.64500		108.14977		2.64500	108.11999			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.59000		116.21373		2.59000	209.70194			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.64000		114.53660		2.64000	208.26293			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.11000		100.39074		2.11000	100.36457			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.67000		163.74313		2.67000	207.40537			0	0.00
FRS124	On 31/01/2038	Spot Bond	2.92000		89.27152		2.92000	103.11436			0	0.00
FRS126	On 31/03/2028	Spot Bond	2.95000		96.98777		2.95000	152.75248			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.37000		83.03738		3.37000	95.51708			0	0.00
FRS129	On 31/03/2028	Spot Bond	2.94000		96.96115		2.94000	152.91694			0	0.00
FRS130	On 11/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.26082			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.00000		151.50940		3.00000	151.80222			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.18000		190.69995		3.18000	190.84828			0	0.00
FRS133	On 24/03/2020	Spot Bond	100.00000		3.16734		100.00000	3.16025			0	0.00
FRS134	On 31/01/2038	Spot Bond	2.25000		100.14517		2.25000	100.10886			1,000,000,000	1,000,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.07000		129.27061		2.07000	280.32422			0	0.00
FRS37	On 07/12/2023	Spot Bond	1.96000		130.25924		1.96000	282.46893			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.68000		123.95016		2.68000	268.78234			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.40000		103.02076		2.40000	131.29927			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.58514			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond	1.93000	135.11970		1.93000	130.95467			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.79172			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.04833			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	100.45922			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.32000	111.57495		2.32000	111.54522			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	23.19317		104.97509	25.57831			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	29.83243		101.07593	29.75946			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	22.04335		100.44759	21.98973			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	28.12550		100.76967	28.05689			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	1.96000	121.06898		1.96000	121.03800			0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRS85	On 31/01/2025	Spot Bond	2.04000	100.28435		2.04000	115.34064			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.83461			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.07000	100.02286		2.07000	115.03980			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.93270			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.16000	128.46847		2.16000	352.96605			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.36001			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.95950			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	7.55000	102.09677		7.55000	102.07620			0	0.00
FRX17	On 15/09/2017	Spot Bond	8.05500	102.56224		8.05500	102.54023			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.26000	106.83413		8.26000	106.81050			0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.86500	100.75303		8.86500	100.72929			0	785,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX20	On 01/10/2020	Spot Bond	9.20000	99.42602	9.20000	99.40159	0.00	0	1,766,666,700.00			
FRX23	On 28/02/2023	Spot Bond	9.81500	90.76900	9.81500	90.74537	0.00	0	200,000,000.00			
FRX24	On 10/12/2024	Spot Bond	9.80500	110.69345	9.80500	110.66435	0.00	0	0.00			
FRX26	On 01/10/2026	Spot Bond	10.17500	96.46258	10.17500	96.89338	0.00	0	600,000,000.00			
FRX30	On 31/01/2030	Spot Bond	10.48500	97.15565	10.48500	97.59434	0.00	0	3,000,000,000.00			
FRX31	On 21/02/2031	Spot Bond	10.61000	94.02978	10.61000	94.00293	0.00	0	0.00			
FRX45	On 14/04/2045	Spot Bond	9.99500	82.02302	9.99500	82.00117	0.00	0	0.00			
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.28481	0.00	0	0.00			
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.30279	0.00	0	0.00			
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.34770	0.00	0	0.00			
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.41960	0.00	0	0.00			
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.47351	0.00	0	0.00			
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.70697	0.00	0	0.00			
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.01325	0.00	0	0.00			
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	99.86331	0.00	0	0.00			
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.01690	0.00	0	0.00			
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.02095	0.00	0	0.00			
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.02431	0.00	0	0.00			
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.03909	0.00	0	0.00			
FS3A1U	On 20/02/2016	Spot Bond	100.00000	51.95055	100.00000	51.82470	0.00	0	0.00			
FS3A2U	On 20/02/2018	Spot Bond	100.00000	8.71586	100.00000	8.69474	0.00	0	0.00			
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.46228	100.00000	1.45874	0.00	0	0.00			
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.24533	100.00000	0.24474	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
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	10.10568	100.00000	10.08120	100.00000	10.08120			0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000	1.69545	100.00000	1.69134	100.00000	1.69134			0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000	0.28445	100.00000	0.28376	100.00000	0.28376			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	100.97964	0.00000	100.97964			0	0.00
GFC04	On 11/04/2017	Spot Bond	9.19500	101.63622	9.19500	101.61126	9.19500	101.61126			0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			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	100.24843	0.00000	100.24843			600,000,000	200,000,000.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	10.73801	100.00000	10.71200	100.00000	10.71200			0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	18.63366	100.00000	18.58851	100.00000	18.58851			0	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		13.22389	100.00000	13.19185		0.00		0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		10.58801	100.00000	10.55495		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	100.53666		0.00		0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.55757		0.00		0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.58349		0.00		0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.61945		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	100.71245		0.00		0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.83639		0.00		0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	102.21428		0.00		0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.57405		0.00		0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000	0.00000	100.08065		0.00		0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.29217		0.00		0	40,000,000.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001	100.00000	0.00001		0.00		881,700,000	399,100,000.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.11919		0.00		0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.72015		0.00		0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.55980		0.00		0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		9.78196	100.00000	9.75826		0.00		0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.78843		0.00		0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.53221		0.00		0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.44041		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	100.44549			0	0.00
HILC20	On 24/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.09867			400,000,000	100,000,000.00
HILC21	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.31941			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	100.75099			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.33279		101.08834		7.33279	92.55861			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	100.78415			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.33320		101.02698		8.33320	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	100.82675			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.78356		101.07159		8.78356	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	100.87878			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	100.83260			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.97170			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.31628			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.43400		10.00000	109.40600			0	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		9.07500	103.92791		9.07500	103.90243			0	0.00
HPF06	On 20/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.03776			0	0.00
HPF07	On 20/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.03041			0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.21500	109.44858		8.21500	109.42424			0	1,616,000,000.00
HWAY23	On 07/12/2023	Spot Bond		1.82000	131.53076		1.82000	285.22732			0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.82000	134.64111		1.82000	291.97219			0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.46000	101.07082		9.46000	101.04502			0	2,252,300,000.00
HWAY35	On 31/07/2035	Spot Bond		9.50000	100.68634		9.50000	100.66053			0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	37.62634		100.00000	37.53519			0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	90.55213		100.00000	90.33074			0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	41.44228		100.00000	41.34077			0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	33.24835		100.00000	33.16781			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond		10.00000	109.43400		10.00000	109.40600			0	0.00
I2025	On 31/01/2025	Spot Bond		1.43000	121.68291		1.43000	121.65345			0	4,023,715,800
I2038	On 31/01/2038	Spot Bond		1.72000	127.27573		1.72000	127.24391			0	47,811,952,600
I2046	On 31/03/2046	Spot Bond		1.73000	128.73620		1.73000	128.70404			0	768,438,000
I2050	On 31/12/2050	Spot Bond		1.77000	138.18381		1.77000	138.14907			0	3,292,510,800
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.31725			0	0.00
IBL21	On 15/03/2016	Spot Bond		8.00000	102.99259		8.00000	102.97063			0	0.00
IBL22	On 15/03/2018	Spot Bond		7.94500	106.98335		7.94500	106.96070			0	0.00
IBL28	On 18/08/2016	Spot Bond		7.82000	102.71521		7.82000	102.69344			0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.43741			0	0.00
IBL34	On 31/01/2017	Spot Bond		1.24000	101.63748		1.24000	131.41496			0	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	2.00000		105.54152		2.00000	134.51344			0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.70783			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.06500		103.02770		8.06500	103.00545			0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.44133			0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.13023			17,200,000,000	8,600,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.26345			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.43400		10.00000	109.40600			0	0.00
IBL45	On 21/12/2018	Spot Bond	8.64000		101.48683		8.64000	101.46325			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.09500		95.75032		9.09500	95.72680			0	2,351,600,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.35457			125,600,000	62,800,000.00
IBL49	On 02/04/2018	Spot Bond	8.73500		97.59739		8.73500	97.57459			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.14500		102.63406		9.14500	102.60871			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.40548			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.53384			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.76000		101.72143		7.76000	101.70003			5,300,000,000	2,650,000,000.00
IBL55	On 31/07/2018	Spot Bond	8.42000		101.70707		8.42000	101.68390			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.55413			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.23354			0	0.00
IBL58	On 13/02/2017	Spot Bond	7.71500		103.65343		7.71500	103.63175			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.38000		105.08185		8.38000	105.05803			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.47500		107.30983		9.47500	107.28238			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.09538			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.60851			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.41765			0	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	100.52795			0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.53843			0	0.00
IBL66	On 12/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.52307			0	0.00
IBL67	On 31/01/2022	Spot Bond		2.73000	128.53892		2.73000	128.71359			0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00927		100.00000	0.00925			0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.70995			0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.66997			0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.73000	99.10844		8.73000	99.08531			0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.99991			0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.00000		0.00000	99.99981			0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.71500	99.04233		9.71500	99.01680			0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.58124		5.00000	101.56738			0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.50050		5.00000	100.48694			0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.78874		4.00000	100.77789			0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	100.42292		4.00000	100.41205			0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		45.03799		100.00000	44.92768			0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		44.86059		100.00000	44.75072			0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		44.86059		100.00000	44.75072			0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	104.51401		9.20000	104.48833			0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.16590			0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.70609		100.00000	8.68500			0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.22699			0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		92.40192		100.00000	92.17377			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IN269U	On 25/07/2017	Spot Bond			100.00000	14.48182	100.00000	14.44635				0	0.00
IN272U	On 10/11/2017	Spot Bond			100.00000	20.32157	100.00000	20.27234				0	0.00
IN276U	On 30/06/2021	Spot Bond			100.00000	1.52701	100.00000	1.52409				0	0.00
IN277U	On 30/06/2021	Spot Bond			100.00000	9.55685	100.00000	9.53345				0	0.00
IN281U	On 28/11/2019	Spot Bond			100.00000	9.01594	100.00000	8.99336				0	0.00
IN286U	On 15/07/2019	Spot Bond			100.00000	10.51538	100.00000	10.48963				0	0.00
IN290U	On 31/12/2016	Spot Bond			100.00000	30.82806	100.00000	30.75256				0	0.00
IN291U	On 09/07/2015	Spot Bond			100.00000	89.24205	100.00000	89.02439				0	0.00
IN294U	On 13/08/2015	Spot Bond			100.00000	82.20721	100.00000	82.02247				0	0.00
IN295U	On 19/08/2015	Spot Bond			100.00000	81.11111	100.00000	80.93126				0	0.00
IN299U	On 30/06/2015	Spot Bond			100.00000	96.12403	100.00000	97.00806				0	0.00
IN300U	On 30/06/2015	Spot Bond			100.00000	96.12403	100.00000	97.05575				0	0.00
IN528U	On 07/07/2015	Spot Bond			100.00000	89.68059	100.00000	89.46078				0	0.00
IN534U	On 20/10/2015	Spot Bond			100.00000	84.84796	100.00000	84.59084				0	0.00
IN535U	On 25/08/2015	Spot Bond			100.00000	80.04386	100.00000	79.86871				0	0.00
IN546U	On 10/11/2015	Spot Bond			100.00000	79.72683	100.00000	79.50225				0	0.00
IN700U	On 18/08/2015	Spot Bond			100.00000	81.29176	100.00000	81.11111				0	0.00
INA522	On 26/05/2015	Spot Bond			6.40000	100.00000	6.40000	99.89491				600,000,000	200,000,000.00
INA523	On 03/06/2015	Spot Bond			6.40000	99.85992	6.40000	99.75512				0	0.00
INA524	On 09/06/2015	Spot Bond			6.40000	99.75512	6.40000	99.65054				0	0.00
INA529	On 14/07/2015	Spot Bond			6.45000	99.14154	6.45000	99.03744				1,200,000,000	400,000,000.00
INA530	On 21/07/2015	Spot Bond			6.60000	98.99755	6.60000	98.89133				0	0.00
INA531	On 28/07/2015	Spot Bond			6.60000	98.87365	6.60000	98.76770				0	0.00
INA533	On 11/08/2015	Spot Bond			6.60000	98.62679	6.60000	98.52137				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.41661			0	0.00
ING115	On 31/03/2016	Spot Bond		10.93057	102.49636		10.93057	102.24511			0	0.00
ING116	On 31/03/2016	Spot Bond		10.93057	101.72669		10.93057	101.59340			0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.50969			0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.48096			0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	100.93059		6.50000	100.91295			0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.58968			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	101.42328			0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.80516			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.43400		10.00000	109.40600			0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.45775			0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	103.53273			0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.94763			0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.72601			0	0.00
ING297	On 10/09/2015	Spot Bond		0.00000	100.00000		0.00000	98.02488			0	0.00
ING298	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.88489			0	0.00
ING301	On 12/10/2015	Spot Bond		100.00000	72.42063		100.00000	72.27723			0	0.00
INGR06	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.12534			0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.36960			0	0.00
IP274U	On 14/07/2015	Spot Bond		100.00000	88.16425		100.00000	87.95181			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.43400		10.00000	109.40600			0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.88941			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.90079			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.51000		101.51226		8.51000	101.48915			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.11963			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.14610			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.16377			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.82535			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.86664			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.84169			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.71101			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.48000		99.65568		9.48000	99.63060			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.54718			280,000,000	70,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.63500		103.92516		8.63500	103.90128			0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.00959			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.97683			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	99.28905			0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.53586			0	0.00
IV014	On 22/06/2015	Spot Bond	8.11000		104.64471		8.11000	104.62161			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	102.94594			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.95301			0	0.00
IV017	On 31/01/2022	Spot Bond	3.28000		97.71375		3.28000	127.45953			0	0.00
IV019	On 31/03/2028	Spot Bond	3.50000		144.05756		3.50000	148.94340			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.25741			0	500,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.99776			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.85321			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.75510			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.39061			0	0.00
IV030	On 31/01/2025	Spot Bond	3.43000		101.42975		3.43000	108.67921			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.43000		101.34519		3.43000	108.67921			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.87074			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.27439			0	0.00
IV08	On 30/04/2018	Spot Bond	10.18000		109.76346		10.18000	109.73385			0	419,000,000.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	102.57071			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.60000		142.53185		3.60000	142.48907			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		84.88372		100.00000	84.68677			0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		82.20721		100.00000	82.02247			0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		80.93126		100.00000	80.75221			0	0.00
IVA521	On 21/05/2015	Spot Bond	6.40000		99.91241		6.40000	99.92991			0	0.00
IVA522	On 28/05/2015	Spot Bond	6.40000		99.96494		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		99.72024		6.40000	99.25167			0	0.00
IVA528	On 09/07/2015	Spot Bond	6.45000		99.22846		6.45000	98.76089			0	0.00
IVA529	On 16/07/2015	Spot Bond	6.45000		99.10682		6.45000	98.64038			0	0.00
IVA530	On 23/07/2015	Spot Bond	6.60000		98.96212		6.60000	98.48628			0	0.00
IVA531	On 30/07/2015	Spot Bond	6.60000		98.83831		6.60000	98.73244			0	0.00
IVA534	On 20/08/2015	Spot Bond	100.00000		80.93126		100.00000	80.75221			0.00	49,400,000,000 18,600,000,000.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.72313			0	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/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.43400		10.00000	109.40600			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.74208			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.96400			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.01295			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.06144			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.86435			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.88950			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.89520			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.90659			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.85533			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.74625			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.55254			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.42433			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.20336			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.98234			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.98254			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.04397			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.63786			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.32392			0	200,000,000.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.19110			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.22153			0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.22153			0	0.00
IVC036	On 16/07/2019	Spot Bond	8.98000	104.36814		8.98000	104.34282			0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	15.58779		100.00000	15.55291			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC038	On 16/07/2019	Spot Bond	100.00000		10.84868	100.00000	10.82211		0.00		0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.74836		0.00		0	0.00
IVC040	On 24/07/2021	Spot Bond	9.15000		104.05453	9.15000	104.02882		0.00		0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.56290		0.00		0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.22579		0.00		0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.37441		0.00		0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000	0.00000	104.26863		0.00		0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.61263		0.00		0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.63486		0.00		0	0.00
IVC047	On 27/10/2015	Spot Bond	6.91000		100.80119	6.91000	100.78265		0.00		0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.42549		0.00		0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.08077		0.00		0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000	0.00000	99.81512		0.00		0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.46659		0.00		0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.28811		0.00		0	100,000,000.00
IVC053	On 11/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.31415		0.00		0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		100.00000	0.00000	99.82864		0.00		0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000		100.00000	0.00000	101.34069		0.00		0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.53497		0.00		0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.64487		0.00		0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.55017		0.00		0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.68728		0.00		0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		51.82470	100.00000	51.69915		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
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.22862			0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.76923			0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.63979			0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.78186			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		84.84848		100.00000	84.65116			0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.98275			0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.54513			0	0.00
KW01	On 31/10/2027	Spot Bond	8.36500		140.15619		8.36500	140.12499			0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.25153			0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.55904			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.74669			0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.32606			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.91803			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.09500		98.26198		10.09500	98.23525			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		102.38532		9.71000	102.35850			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.53263			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.66500		100.17158		8.66500	100.14811			0	3,295,100,000.00
LGL03	On 03/04/2018	Spot Bond	8.79500		98.22815		8.79500	98.20506			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.76500		100.12080		9.76500	100.09443			0	588,600,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.75490			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.22846			0	0.00
LHL02	On 13/12/2015	Spot Bond	7.93000		106.27270		7.93000	106.25000			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.42713			0	325,000,000.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.00000		0.00000	99.99919			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.02226			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.11117			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.11906			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.22746			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.33769			0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.73885			0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.21642			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.86211			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.63753			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.48341			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.49452			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.46530			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.17231			0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.86076			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.16211			900,000,000	800,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.65128			0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.26570			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.83097			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.35598			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.34913			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.35693			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.47386			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.80233			1,200,000,000	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBF045	On 13/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.86663			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		59.94307		100.00000	59.79786			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		21.92655		100.00000	21.87286			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		21.23644		100.00000	21.18443			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		21.32072		100.00000	21.26851			0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		20.49168		100.00000	20.44204			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		21.43435		100.00000	21.38242			0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.52788			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.64000		102.25323		8.64000	102.22960			0	546,200,000.00
MBSA02	On 15/04/2019	Spot Bond	8.66000		101.77562		8.66000	101.75205			0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	103.16842			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.97381			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.97459			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	103.10640			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.88000		102.07974		7.88000	102.05818			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.63000		105.78393		8.63000	105.75925			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.40500		106.80795		9.40500	106.78083			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.29378			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.33873			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.44500		104.55325		9.44500	104.66117			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.08000		102.03333		7.08000	102.01396			0	2,583,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.92071			0	0.00
MIL02	On 31/05/2017	Spot Bond	8.80500		99.84580		8.80500	99.82216			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.44093			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MMIG02	On 17/03/2026	Spot Bond		9.28000	107.17377		9.28000	105.32684			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.00000		0.00000	99.84812			0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	25.27781		100.00000	25.21657			0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.92986			0	0.00
MQB02	On 31/05/2017	Spot Bond		8.50500	99.84961		8.50500	99.82677			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.03000	103.72111		7.03000	103.70132			0	0.00
MTN04	On 13/07/2017	Spot Bond		8.49500	106.83020		8.49500	106.80565			0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.57429		100.89771	6.55824			0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.66052		100.61875	6.64429			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		8.84000	97.02785		8.84000	97.00505			0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.52500	101.62120		7.52500	101.60047			0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.96500	99.75957		8.96500	99.73540			0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.73000	104.62556		8.73000	104.60127			0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.17500	105.07846		9.17500	105.05284			0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.96917			0	0.00
NBK14A	On 26/06/2021	Spot Bond		9.09000	104.76274		9.09000	104.75841			0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.02722			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK15A	On 11/02/2022	Spot Bond	9.33000	99.85112	9.33000	99.81507	0.00	0	0.00	0	0.00	
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.05612	0.00	0	0.00	0	0.00	
NBK16A	On 12/02/2025	Spot Bond	9.96500	99.43750	9.96500	99.41079	0.00	0	3,500,000,000.00	0	0.00	
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.68676	0.00	0	0.00	0	0.00	
NBK17A	On 22/04/2026	Spot Bond	10.14500	99.63682	10.14500	99.60988	0.00	0	500,000,000.00	0	0.00	
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.05458	0.00	0	0.00	0	0.00	
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.14022	0.00	0	0.00	0	0.00	
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.93138	0.00	0	0.00	0	0.00	
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.22893	0.00	0	0.00	0	0.00	
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.27365	0.00	0	0.00	0	0.00	
NBK22B	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.26546	0.00	0	0.00	0	0.00	
NBK23B	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.27244	0.00	0	0.00	0	0.00	
NBK24B	On 11/02/2022	Spot Bond	0.00000	100.00000	0.00000	100.28963	0.00	0	0.00	0	0.00	
NBK25B	On 12/02/2025	Spot Bond	0.00000	100.00000	0.00000	100.29148	0.00	0	0.00	0	0.00	
NBK26B	On 22/04/2026	Spot Bond	0.00000	100.00000	0.00000	100.74792	0.00	0	0.00	0	0.00	
NBK2A	On 15/09/2015	Spot Bond	6.91000	103.08917	6.91000	103.07006	0.00	0	740,000,000.00	0	0.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.01410	0.00	0	0.00	0	0.00	
NBK3A	On 09/09/2019	Spot Bond	8.66000	111.99277	8.66000	111.96696	0.00	0	3,078,300,000.00	0	0.00	
NBK4	On 28/10/2024	Spot Bond	10.54000	38.89054	10.54000	38.87987	0.00	0	0.00	0	0.00	
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.79812	0.00	0	0.00	0	0.00	
NBK9A	On 23/03/2016	Spot Bond	7.57000	103.01590	7.57000	102.99510	0.00	0	1,881,556,000.00	0	0.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.27855	0.00	0	0.00	0	0.00	
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.85683	0.00	0	0.00	0	0.00	
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	96.50749	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
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.84469		0.00		0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.58177		0.00		0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.56303		0.00		0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000	0.00000	92.96827		0.00		0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.99295		0.00		0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.21896		0.00		0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.39713		0.00		0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.32523		0.00		0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.64709		0.00		0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.28116		0.00		0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.26456		0.00		0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.26367		0.00		0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.50426		0.00		0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000	0.00000	101.45581		0.00		0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.71000		108.59219	9.71000	107.42737		0.00		0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000	0.00000	101.44688		0.00		0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.74500		107.34459	9.74500	106.34836		0.00		0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000	0.00000	101.45581		0.00		0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.30927		0.00		0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.30980		0.00		0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000	0.00000	101.47010		0.00		0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000	0.00000	101.48795		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
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.83097			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.97996			0	0.00
NED11	On 17/09/2015	Spot Bond	7.02000		103.01143		7.02000	102.99204			0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.66212			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	98.61101			0	0.00
NED15	On 08/04/2024	Spot Bond	9.84000		106.42847		9.84000	105.11157			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	99.69142			0	1,300,000,000.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	100.93137			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.93235			0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.87521			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		116.55591		9.44500	116.52668			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	99.88650			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.43400		10.00000	109.40600			0	0.00
NILB10	On 08/12/2016	Spot Bond	1.97000		171.12561		1.97000	171.08170			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.29000		99.04075		2.29000	142.99400			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		184.48483		3.45000	184.42770			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.68000		108.93228		2.68000	108.89906			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.09000		149.66819		3.09000	140.33744			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.00000		151.84639		3.00000	151.80222			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.49500		106.64420		8.49500	106.61969			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.12500		105.10699		9.12500	105.28997			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.05546			0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.05227			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.05431			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.05311			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.32500		105.08647		9.32500	106.75976			0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.05552			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.05472			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	100.00000		0.00000		100.00000	100.00000			0	300,000,000.00
NQ1C10	On 22/05/2020	Spot Bond	9.52500		105.06609		9.52500	105.24392			0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.05632			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.05672			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.07134			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.06653			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.05792			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.43000		111.24714		8.43000	111.22191			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.18000		117.12405		9.18000	117.09549			0	620,600,000.00
NRA023	On 31/05/2023	Spot Bond	1.86500		174.00494		1.86500	173.96079			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.96500		116.60485		9.96500	116.57371			0	3,100,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.87810			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.67926			0	300,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.36524			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.79927			0	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	99.96105			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.93189			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.90865			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.02299	100.00000		15.98287			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		88.59516	100.00000		88.38320			0	0.00
OML01	On 27/10/2015	Spot Bond	6.92000		101.49663		6.92000	101.47793			0	500,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	99.92074			0	0.00
OML03	On 27/11/2024	Spot Bond	9.64500		97.58350		9.64500	98.55165			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.55210			0	0.00
OML05	On 19/03/2025	Spot Bond	9.81000		101.46572		9.81000	101.56158			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.35500		101.64122		10.35500	101.68065			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	10.96500		101.91787		10.96500	101.90154			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		34.90097	100.00000		34.81643			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.27000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.43400		10.00000	109.40600			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.66274			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.61010			300,000,000	100,000,000.00
PMM18	On 04/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.39666			0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.22019			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.25352			0	100,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.29389			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.70906			0	0.00
PPC004	On 30/06/2021	Spot Bond	9.38000		104.83784		9.38000	106.12302			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.53768			0	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	100.55225			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.55881			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.57337			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.63594			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.65047			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.56792			0	0.00
R010P	On 21/12/2025	Spot Bond	7.78500		44.60286		7.78500	44.59350			0	0.00
R158	On 15/09/2015	Spot Bond	5.93000		104.84227		5.93000	104.82555			58,268,666,600	20,368,666,600.00
R158P	On 15/09/2015	Spot Bond	6.40000		98.07399		6.40000	98.05713			0	0.00
R159	On 15/09/2016	Spot Bond	6.50000		111.23620		6.50000	111.21687			48,021,544,900	02,820,105,800.00
R159P	On 15/09/2016	Spot Bond	6.33000		92.19304		6.33000	92.17743			0	0.00
R186	On 21/12/2026	Spot Bond	7.96000		123.46531		7.96500	123.39674			88,125,776,600	12,719,680,700.00
R187P	On 21/12/2026	Spot Bond	7.70500		41.69315		7.70500	41.68449			0	0.00
R188P	On 21/12/2027	Spot Bond	7.62500		39.03349		7.62500	39.02547			0	0.00
R197	On 07/12/2023	Spot Bond	1.47500		292.23575		1.46000	292.47093			2,072,612,000	19,695,636,700.00
R202	On 07/12/2033	Spot Bond	1.64000		239.57016		1.64000	239.51084			56,777,646,900	16,394,830,300.00
R2023	On 28/02/2023	Spot Bond	7.77500		101.67010		7.77500	101.64903			79,805,266,200	00,615,483,100.00
R203	On 15/09/2017	Spot Bond	6.94500		104.33272		6.94500	104.31336			95,505,429,800	56,007,905,800.00
R2030	On 31/01/2030	Spot Bond	8.37500		99.38723		8.37500	99.36471			00,779,333,000	03,433,600,000.00
R2032	On 31/03/2032	Spot Bond	8.47000		99.28885		8.47000	99.26635			96,142,700,800	55,820,600,000.00
R2037	On 31/01/2037	Spot Bond	8.56000		102.09254		8.56000	102.06890			10,030,010,000	50,368,700,000.00
R204	On 21/12/2018	Spot Bond	7.21000		105.86883		7.21000	105.84823			09,068,603,200	24,445,887,000.00
R2044	On 31/01/2044	Spot Bond	8.62000		104.13237		8.62000	104.10810			53,697,516,600	74,000,083,300.00

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	8.60500	103.62411	8.60500	103.60038	0.00	55,137,002,400	43,612,302,000.00			
R207	On 15/01/2020	Spot Bond	7.45000	101.83797	7.44500	101.83664	0.00	86,094,251,000	66,745,805,200.00			
R208	On 31/03/2021	Spot Bond	7.57500	97.17974	7.58000	97.13726	0.00	08,712,447,600	41,632,207,400.00			
R209	On 31/03/2036	Spot Bond	8.50000	79.13959	8.51000	79.04106	0.00	77,351,288,000	83,337,863,800.00			
R210	On 31/03/2028	Spot Bond	1.60000	176.96459	1.60000	176.92102	0.00	2,078,392,500	40,040,529,500.00			
R211	On 31/01/2017	Spot Bond	0.54000	132.96281	0.54000	132.93388	0.00	28,695,400	31,587,047,600.00			
R212	On 31/01/2022	Spot Bond	1.43000	139.28385	1.43000	139.25011	0.00	14,826,191,600	54,285,652,800.00			
R213	On 28/02/2031	Spot Bond	8.41000	89.44677	8.42000	89.34790	0.00	35,035,088,400	55,537,885,800.00			
R214	On 28/02/2041	Spot Bond	8.54500	80.35931	8.54500	80.34104	0.00	00,106,721,300	50,421,050,000.00			
R228C	On 15/09/2015	Spot Bond	6.40000	98.07399	6.40000	98.05713	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.32000	95.11837	6.32000	95.10228	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.33000	92.19304	6.33000	92.17743	0.00	0	0.00			
R327C	On 21/06/2015	Spot Bond	6.47000	99.54124	6.47000	99.52368	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.34000	96.49623	6.34000	96.47969	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.32000	93.55072	6.32000	93.53473	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.38000	90.60224	6.38000	90.58661	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	6.92000	86.85599	6.92000	86.83975	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	6.97000	83.84702	6.97000	83.83124	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.21500	80.43667	7.21500	80.42101	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.19500	77.68950	7.19500	77.67441	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.17500	75.05064	7.17500	75.03611	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.16500	72.48343	7.16500	72.46941	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.40500	69.15955	7.40500	69.14573	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	7.38500	66.76204	7.38500	66.74874	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	7.50000	63.95268	7.50000	63.93974	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	7.47000	61.75838	7.47000	61.74594	0.00	0	0.00			
R341C	On 21/06/2022	Spot Bond	7.44000	59.65664	7.44000	59.64467	0.00	0	0.00			
R342C	On 21/12/2022	Spot Bond	7.41000	57.64312	7.41000	57.63160	0.00	0	0.00			
R343C	On 21/06/2023	Spot Bond	7.37000	55.75707	7.37000	55.74599	0.00	0	0.00			
R344C	On 21/12/2023	Spot Bond	7.33000	53.95358	7.33000	53.94291	0.00	0	0.00			
R345C	On 21/06/2024	Spot Bond	7.90500	49.49555	7.90500	49.48501	0.00	0	0.00			
R346C	On 21/12/2024	Spot Bond	7.86500	47.78932	7.86500	47.77919	0.00	0	0.00			
R347C	On 21/06/2025	Spot Bond	7.82500	46.15970	7.82500	46.14997	0.00	0	0.00			
R348C	On 21/12/2025	Spot Bond	7.78500	44.60286	7.78500	44.59350	0.00	0	0.00			
R349C	On 21/06/2026	Spot Bond	7.74500	43.11515	7.74500	43.10615	0.00	0	0.00			
R350C	On 21/12/2026	Spot Bond	7.70500	41.69315	7.70500	41.68449	0.00	0	0.00			
R351C	On 21/06/2027	Spot Bond	7.66500	40.33362	7.66500	40.32529	0.00	0	0.00			
R352C	On 21/12/2027	Spot Bond	7.62500	39.03349	7.62500	39.02547	0.00	0	0.00			
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.64254	0.00	0	0.00			
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	103.24370	0.00	0	0.00			
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	102.10524	0.00	0	0.00			
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.82272	0.00	0	0.00			
RCSB1U	On 30/04/2017	Spot Bond	100.00000	28.31288	100.00000	28.24429	0.00	0	0.00			
RCSB2U	On 24/07/2017	Spot Bond	100.00000	14.51738	100.00000	14.48182	0.00	0	0.00			
RCSB3U	On 17/03/2017	Spot Bond	100.00000	33.49170	100.00000	33.41056	0.00	0	0.00			
RCSB4U	On 07/11/2015	Spot Bond	100.00000	84.99569	100.00000	84.80339	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
RCSB5U	On 10/12/2016	Spot Bond	100.00000		33.07262	100.00000	32.99250		0.00		0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		18.96787	100.00000	18.92091		0.00		0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.57078	100.00000	21.51516		0.00		0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.39149	100.00000	8.36797		0.00		0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.40101	100.00000	16.35872		0.00		0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		13.28781	100.00000	13.25355		0.00		0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.48573	100.00000	9.46127		0.00		0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.59453		0.00		0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.53458		0.00		700,000,000	700,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	99.96054		0.00		0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	99.95834		0.00		0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	103.47520		0.00		0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	99.99994		0.00		0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.55748		0.00		0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.21027		0.00		0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.21612		0.00		0	0.00
REB01	On 21/05/2018	Spot Bond	100.00000		17.45817	100.00000	17.40367		0.00		0	13,000,000,000.00
REBC01	On 20/11/2015	Spot Bond	100.00000		77.76951	100.00000	77.55349		0.00		10,000,000	10,010,000,000.00
RES01U	On 02/03/2018	Spot Bond	100.00000		19.09441	100.00000	19.04816		0.00		0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		13.39474	100.00000	13.36229		0.00		0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		11.09770	100.00000	11.07081		0.00		0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		10.25472	100.00000	10.22988		0.00		0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.12518		0.00		0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.00304		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
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.43188			0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.67644			0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.85020			0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.94207			0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.66779			0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.00854			0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.74139			0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	87.77025			0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	83.23218			0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	91.21701			0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	90.30478			0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.79880			0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	83.97223			0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	96.93582			0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.73431		12.35000	105.69931			0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.10886		100.00000	14.07467			0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.98754			0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	6.80487		100.00000	6.78821			0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	36.95152		100.00000	36.86102			0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	54.53277		100.00000	54.40066			0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.91466		100.00000	13.86385			0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	39.93357		100.00000	39.83683			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.30352			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	78.19320			0	0.00
RW21	On 21/04/2021	Spot Bond	8.88000		105.86267		8.88000	105.83753			0	768,200,000.00
RW23	On 10/12/2023	Spot Bond	9.22500		106.01435		9.22500	105.98809			0	0.00
RW28	On 10/12/2028	Spot Bond	9.68000		91.13293		9.68000	108.87685			0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.08603			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.70000		104.38435		7.70000	104.36292			0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		109.43400		10.00000	109.40600			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.93008			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.19500		100.86832		9.19500	100.84341			0	15,000,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.49261			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	102.69889			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.96090			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.09861			0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.71321			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	99.80042			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.70096			0	0.00
SBK7	On 24/05/2015	Spot Bond	6.88000		99.96231		6.88000	99.98116			0	0.00
SBK9	On 10/04/2018	Spot Bond	8.71000		100.26542		8.71000	100.24207			0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.42000		104.37360		7.42000	104.35286			0	0.00
SBN29	On 15/09/2015	Spot Bond	7.82000		104.24849		7.82000	104.22669			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.18000		104.44880		7.18000	104.42871			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.34500		101.39860		8.34500	101.37607			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.32500		104.40335		7.32500	104.38287			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond		7.86000	104.23600		7.86000	104.21409			0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.44117			0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.04915			0	0.00
SBS13	On 22/09/2017	Spot Bond		7.99500	103.43697		7.99500	103.41495			0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.95143			0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.32113			0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	102.53226			0	0.00
SBS19	On 23/06/2021	Spot Bond		9.34000	108.12094		9.34000	108.09383			0	0.00
SBS20	On 15/05/2026	Spot Bond		9.86500	101.51689		9.86500	101.49033			0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.22737			0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.18326			0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.18130			0	0.00
SBS25	On 24/05/2019	Spot Bond		8.79000	100.31185		8.79000	100.28841			0	381,300,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	24.00355		100.00000	23.94984			0	0.00
SBS27	On 20/02/2024	Spot Bond		9.31500	107.43002		9.31500	107.40300			0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.40039			0	0.00
SBS29	On 12/06/2019	Spot Bond		8.82500	103.47998		8.82500	103.45544			0	0.00
SBS3	On 25/05/2026	Spot Bond		9.87500	88.93619		9.87500	88.91290			0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.95010			0	0.00
SBS31	On 27/06/2027	Spot Bond		9.61500	105.62340		9.61500	105.59615			0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.33307			0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.36958			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS34	On 19/09/2024	Spot Bond	9.76500	103.85748		9.76500	103.83058			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.52787			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000	100.00000		0.00000	100.54191			0	0.00
SBS37	On 29/01/2020	Spot Bond	8.84500	99.28362		8.84500	99.25989			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.06500	96.97075		10.06500	96.94445			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.47000	97.47435		10.47000	97.44688			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.28000	96.97457		9.28000	96.95066			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.50000	108.48930		7.50000	108.46723			0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.07000	129.27061		2.07000	280.32422			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.18500	102.97729		1.18500	131.53347			200,000,000	200,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	25.52247		100.00000	25.46064			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	100.87860			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	24.97310		100.00000	24.91261			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	165.60975		0.00000	82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.81000	116.09251		1.81000	130.19497			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.93059		6.50000	100.91295			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.63993			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.20661			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.77893			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.97500	103.12215		8.97500	103.09727			7,500,000,000	7,760,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.37535			0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.12784			0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.32137			0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	33.32910		100.00000	33.24835			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.43400		10.00000	109.40600			0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.57347			0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	98.64865		100.00000	98.91599			0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53319			0	500,000,000.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	37.71772		100.00000	37.62634			0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	45.79026		100.00000	45.67933			0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	31.96816		100.00000	31.88987			0	0.00
SHS19	On 10/09/2017	Spot Bond		9.28500	103.86687		9.28500	103.84126			0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.78879			0	0.00
SHS22	On 23/02/2020	Spot Bond		0.00000	100.00000		0.00000	99.99979			0	0.00
SLI2	On 15/08/2016	Spot Bond		7.75000	104.80716		7.75000	104.78514			6,154,133,400	4,217,066,700.00
SLI3	On 15/08/2023	Spot Bond		8.81000	101.74600		8.81000	102.05284			0	0.00
SNT01	On 15/09/2017	Spot Bond		8.34500	101.39860		8.34500	101.37607			0	4,020,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.07542			0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.14506			0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.48339			0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.07941			0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.08152			0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.94504			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond	8.04500	105.55178		8.04500	105.52891			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.99117			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.82077			0	500,000,000.00
SSA06	On 16/04/2020	Spot Bond	9.17000	96.56838		9.17000	96.54473			0	2,295,400,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.85398			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.36517			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.60005			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.15000	90.33266		9.15000	90.31057			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.15000	90.33266		9.15000	90.31057			0	0.00
SSN007	On 15/01/2020	Spot Bond	8.86500	96.57356		8.86500	96.55043			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50136			0	0.00
SSN009	On 15/09/2017	Spot Bond	7.82500	102.47582		7.82500	102.45444			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.18000	113.54112		2.18000	113.94420			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.52000	101.84558		8.52000	101.82223			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000	100.00000		8.50000	99.97637			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.00500	107.83304		10.00500	107.80412			0	2,500,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.85194			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.29000	76.23448		10.29000	76.21371			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.73980			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.78617			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.36278			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.87811			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.50242			0	0.00
SSN030	On 24/05/2017	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
SSN031	On 16/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
SSN033	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.52396			0	0.00
SY1228	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
SY1229	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.92987			0	0.00
SY1230	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.73776			0	0.00
SY1231	On 10/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.71932			0	0.00
SY1232	On 17/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.59836			0	0.00
SY1234	On 26/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.31159			0	0.00
SY1235	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.00142			0	0.00
SY1237	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.54309			0	0.00
SY1238	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.54293			0	0.00
SY1239	On 04/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.64808			0	0.00
SY1240	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.56468			0	0.00
SY1241	On 18/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.50238			0	0.00
SY1242	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.51125			0	0.00
SY1243	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.51548			0	0.00
SY1244	On 18/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.49353			0	0.00
SY1245	On 17/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.54412			0	0.00
SY1246	On 21/08/2015	Spot Bond		100.00000	80.75221		100.00000	80.57395			0	0.00
SZ18	On 30/09/2015	Spot Bond		6.39000	103.93905		6.39000	103.92125			0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.61500	103.95873		8.61500	103.93477			0	0.00
T12A10	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.08100			0	0.00
T12A11	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.08469			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
T12A12	On 21/02/2048	Spot Bond	9.09500	99.44434		9.09500	99.42004			0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	54.62269		100.00000	54.49036			0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.67517			0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.40631			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.85101			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.24886			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.31182			0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.09399			0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.00597			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.50767			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.49230			0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.52278			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.75000	103.86395		7.75000	103.84215			0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.70454			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.72329			0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.75301		7.83000	102.73121			0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.69423			0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.71767			0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.77289			0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.69423			0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.71767			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	85.98512		7.16000	102.49873			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.76354			0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.75980			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.84949			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.83736			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.20199			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.16046			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.69330			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.72329			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.06749		8.73000	103.04316			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.43147			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.71767			0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.68000		95.90642		8.68000	101.56023			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.26222			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.73589			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.76541			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.75512			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.77002			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.84762			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.84390			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.83065			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.13735			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.14106			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.14709			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.07994			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.08258			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12A3	On 21/08/2019	Spot Bond	9.04500	102.00420		9.04500	102.76300			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.08100			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.08469			0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.95500	100.75630		8.95500	100.73193			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.08047			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.08469			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.06500	92.17469		9.06500	99.63410			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.08943			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.08943			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.08943			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.08943			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.09785			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.09785			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.09785			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.09774			0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.13169			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.13169			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.31764			0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.13107			0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.73684			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.33884		101.06155	6.32317			0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	100.93909			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.72262			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.11476			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.72262			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.73210			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.73684			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.71693			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.73210			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.78424			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.78424			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.78424			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.86001			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.87894			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.85528			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.23284			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.25636			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.24695			0	0.00
TL20	On 22/02/2020	Spot Bond	9.39500		88.94067		9.39500	88.88667			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		109.43400		10.00000	109.40600			0	0.00
TN17	On 14/11/2017	Spot Bond	8.04500		102.94496		8.04500	102.92290			0	6,500,556,200.00
TN20	On 17/09/2020	Spot Bond	9.31000		106.86699		9.31000	106.84056			0	7,259,600,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TN20U	On 14/04/2020	Spot Bond			100.00000		1.59749		100.00000	1.59357			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond			9.48500		108.10042		9.48500	108.07320			0.00	0	10,470,000,000.00
TN25	On 19/08/2025	Spot Bond			9.71500		101.11636		9.71500	101.08987			0.00	980,000,000	17,450,000,000.00
TN27	On 14/11/2027	Spot Bond			9.76500		94.12410		9.76500	94.09972			0.00	0	8,630,400,000.00
TN30	On 09/10/2030	Spot Bond			10.12500		104.21596		10.12500	104.18785			0.00	0	3,220,000,000.00
TN40	On 09/10/2040	Spot Bond			10.45500		103.96344		10.45500	103.93449			0.00	0	1,000,000,000.00
TNF16	On 10/06/2016	Spot Bond			0.00000		100.00000		0.00000	101.51180			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond			0.00000		100.00000		0.00000	99.91475			0.00	0	3,032,000.00
TORQ2	On 15/04/2022	Spot Bond			0.00000		100.00000		0.00000	100.20602			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond			0.00000		100.00000		0.00000	100.21118			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond			0.00000		100.00000		0.00000	100.21165			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond			0.00000		100.00000		0.00000	100.23679			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond			0.00000		100.00000		0.00000	100.28897			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond			0.00000		100.00000		0.00000	100.21145			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond			10.00000		109.43400		10.00000	109.40600			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond			0.00000		100.00000		0.00000	100.97047			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond			0.00000		100.00000		0.00000	100.99003			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond			0.00000		100.00000		0.00000	100.86044			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond			0.00000		100.00000		0.00000	100.91604			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond			10.00000		99.86623		10.00000	99.83951			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond			9.75000		99.86957		9.75000	99.84350			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond			100.00000		9.87172		100.00000	9.84628			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond			0.00000		100.00000		0.00000	101.37496			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond			0.00000		100.00000		0.00000	101.45738			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
TRAA3U	On 14/06/2024	Spot Bond	100.00000	8.83222	100.00000	8.79645	0.00	0	0.00	0	0.00	
TRAA4U	On 14/06/2024	Spot Bond	100.00000	9.41069	100.00000	9.37259	0.00	0	0.00	0	0.00	
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.50307	0.00	0	0.00	0	0.00	
TRAB2U	On 14/06/2024	Spot Bond	100.00000	9.75778	100.00000	9.71828	0.00	0	0.00	0	0.00	
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.51220	0.00	0	0.00	0	0.00	
TRAC2U	On 14/06/2024	Spot Bond	100.00000	10.04702	100.00000	10.00635	0.00	0	0.00	0	0.00	
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.76677	0.00	0	0.00	0	0.00	
TRAD2U	On 14/06/2024	Spot Bond	100.00000	13.57576	100.00000	13.52079	0.00	0	0.00	0	0.00	
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	102.32294	0.00	0	0.00	0	0.00	
TRAE2U	On 14/06/2024	Spot Bond	100.00000	17.45158	100.00000	17.38093	0.00	0	0.00	0	0.00	
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.14108	100.00000	12.11167	0.00	0	0.00	0	0.00	
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.94622	0.00	0	0.00	0	0.00	
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.69374	0.00	0	0.00	0	0.00	
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.16215	0.00	0	0.00	0	0.00	
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000	0.00000	98.92117	0.00	400,000,000	100,000,000.00	0	0.00	
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	98.65264	0.00	0	0.00	0	0.00	
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	98.37497	0.00	0	0.00	0	0.00	
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000	0.00000	98.10746	0.00	0	0.00	0	0.00	
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.66366	0.00	0	0.00	0	0.00	
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.48785	0.00	0	0.00	0	0.00	
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000	0.00000	97.05179	0.00	0	0.00	0	0.00	
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000	0.00000	96.57311	0.00	0	0.00	0	0.00	
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	96.24512	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
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	95.56643			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	95.34660			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	100.00000		0.00000	94.99144			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	94.66569			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	94.28824			0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.48843			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	94.01907			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000	100.00000		0.00000	96.89682			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000	100.00000		0.00000	93.26976			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.60680		100.00000	13.57273			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.08658			0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.87656			0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.83425			0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.57918			0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.12330			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.16432			0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.74887			0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.71321			0	200,000,000.00
TWC094	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.67755			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.64234			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.62405			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.57135			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.25751			0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.12610			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC100	On 21/08/2015	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000	0.00		0	0.00
TWC102	On 24/08/2015	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000	0.00		0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.74795	0.00000	101.74795	0.00		0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.79430	0.00000	100.79430	0.00		0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.60329	0.00000	101.60329	0.00		0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.72964	0.00000	100.72964	0.00		0	0.00
UG21	On 02/03/2021	Spot Bond	8.98000	110.05699	8.98000	110.03072	8.98000	110.03072	0.00		0	259,499,800.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000	0.00		0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000	8.64514	100.00000	8.62783	100.00000	8.62783	0.00		0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000	8.84734	100.00000	8.80943	100.00000	8.80943	0.00		0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	8.44514	100.00000	8.42823	100.00000	8.42823	0.00		0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000	8.74641	100.00000	8.70893	100.00000	8.70893	0.00		0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.33012	0.00000	102.33012	0.00		0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.27732	0.00000	100.27732	0.00		0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000	78.32618	100.00000	78.15846	100.00000	78.15846	0.00		0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.16917	0.00000	101.16917	0.00		0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.17264	0.00000	101.17264	0.00		0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.35725	0.00000	100.35725	0.00		0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.35778	0.00000	100.35778	0.00		0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.14567	0.00000	101.14567	0.00		0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.17620	0.00000	101.17620	0.00		0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.35182	0.00000	100.35182	0.00		0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.36035	0.00000	100.36035	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	
VPA01U	On 20/01/2023	Spot Bond	100.00000	8.11574	100.00000	8.09950				0	0.00	
VPA02U	On 20/04/2023	Spot Bond	100.00000	8.47205	100.00000	8.43574				0	0.00	
VPB01U	On 20/01/2023	Spot Bond	100.00000	7.91575	100.00000	7.89991				0	0.00	
VPB02U	On 20/04/2023	Spot Bond	100.00000	8.37112	100.00000	8.33525				0	0.00	
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00030	100.00000	0.00030				0	0.00	
WS04	On 30/05/2016	Spot Bond	6.89000	105.25405	6.89000	105.23436				0	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.08000	242.46088	1.08000	242.40452				0	0.00	
WSP1	On 28/05/2015	Spot Bond	6.25000	99.96576	6.25000	99.94866				0	0.00	
WSP2	On 28/05/2017	Spot Bond	7.44500	102.79927	7.44500	102.77852				0	5,070,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.76500	104.13387	7.76500	104.11197				0	0.00	
WSP4	On 28/05/2020	Spot Bond	8.07000	103.71965	8.07000	103.69700				0	0.00	
WSP5	On 28/05/2021	Spot Bond	8.18000	103.78188	8.18000	103.75891				482,000,000	2,941,000,000.00	
Z014	On 30/06/2015	Spot Bond	5.88000	99.43933	5.88000	99.42340				0	0.00	
Z020	On 19/10/2015	Spot Bond	5.81000	97.72878	5.81000	97.71358				0	0.00	
Z071	On 01/07/2015	Spot Bond	5.88000	99.42340	5.88000	99.40748				0	0.00	
Z083	On 30/09/2019	Spot Bond	7.15500	73.67839	7.15500	73.66432				0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000	71.28906	100.00000	71.15010				0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000	40.03828	100.00000	39.96232				0	0.00	
Total for j-Bonds :										0.00	36,920,684,400	18 482 261 950.00
Grand Total:										0.00	36,920,879,536	18 486 336 058.00