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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 08/06/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 08/06/2015	Any day expiry		12.57350	12.57350		12.58260	12.58260		22.38	0	0.00
\$ / R	On 09/06/2015	Any day expiry		12.59810	12.59810		12.58260	12.58260		22.45	0	288.00
\$ / R	On 09/06/2015	Any day expiry	12.28	Put	2.18230	0.00218	6.08200	0.00608	2.182	26.45	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future		12.60010	12.60010		12.58690	12.58690		17.77	209,586	673,880.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	0.00000	0.00000	0.00000	0.00000	0.000	23.96	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.08	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.39	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	0.00000	0.00000	0.00000	0.00000	0.000	25.52	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	0.00000	0.00000	0.00010	0.00000	0.000	25.64	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	0.01440	0.00001	0.02370	0.00002	0.014	27.83	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	1,120.13850	1.12014	1,106.96310	1.10696	1,120.139	26.72	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	1,100.14480	1.10014	1,086.97330	1.08697	1,100.145	26.55	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	0.04480	0.00004	0.07330	0.00007	0.045	26.55	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	1,000.19560	1.00020	987.05470	0.98705	1,000.196	25.70	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	950.23960	0.95024	937.12430	0.93712	950.240	25.28	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	0.37250	0.00037	0.58350	0.00058	0.373	24.17	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	0.43290	0.00043	0.67490	0.00067	0.433	24.00	0	1,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.93	Call	671.24080	0.67124	658.61680	0.65862	671.241	22.90	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Call	602.03340		0.60203	589.84170	0.58984	602.033	22.35	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	1.93340		0.00193	2.94170	0.00294	1.933	22.35	0.00	0	34,801.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	2.24710		0.00225	3.43560	0.00344	2.247	22.19	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	562.70920		0.56271	550.90390	0.55090	562.709	22.04	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	475.14410		0.47514	464.66730	0.46467	475.144	21.36	0.00	249	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.15	Call	455.92110		0.45592	445.84580	0.44585	455.921	21.20	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.22	Call	389.61140		0.38961	381.30940	0.38131	389.611	20.67	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.25	Call	361.77600		0.36178	354.42470	0.35442	361.776	20.44	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	316.40430		0.31640	310.90290	0.31090	316.404	20.06	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.39	Call	239.03210		0.23903	237.62900	0.23763	239.032	19.37	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	230.86270		0.23086	229.96350	0.22996	230.863	19.30	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	155.29660		0.15530	159.61480	0.15961	155.297	18.54	0.00	0	31,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	55.19660		0.05520	72.71480	0.07271	55.197	18.54	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	116.37740		0.11638	123.59200	0.12359	116.377	18.08	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	93.58190		0.09358	102.41070	0.10241	93.582	17.77	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	80.61340		0.08061	89.93920	0.08994	80.613	18.00	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	9.34250		0.00934	14.39110	0.01439	9.343	20.74	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	2.23730		0.00224	4.31060	0.00431	2.237	22.37	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	0.69600		0.00070	1.41540	0.00142	0.696	25.25	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	0.58790		0.00059	1.19330	0.00119	0.588	25.76	0.00	0	51,500.00
\$ / R	On 19/06/2015	Any day expiry			12.61430		12.61430	12.60210	12.60210		16.14	0.00	0	0.00
\$ / R	On 19/06/2015	Any day expiry	12.32	Call	334.04450		0.33404	328.08070	0.32808	334.044	16.27	0.00	0	10,000.00
\$ / R	On 25/06/2015	Any day expiry			12.62810		12.62810	12.61520	12.61520		16.07	0.00	0	1,300.00
\$ / R	On 26/06/2015	Any day expiry			12.63050		12.63050	12.61730	12.61730		16.13	0.00	0	4,394.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	0.12570		0.00013	0.13740	0.00014	0.126	22.33	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	0.52670		0.00053	0.59500	0.00060	0.527	20.59	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	273.61930		0.27362	271.09840	0.27110	273.619	15.78	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.26660		0.00027	0.44400	0.00044	0.267	33.13	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.63970		12.63970	12.62600	12.62600		15.90	0.00	0	15,883.00
\$ / R	On 02/07/2015	Any day expiry			12.64430		12.64430	12.63040	12.63040		15.99	0.00	0	0.00
\$ / R	On 02/07/2015	Any day expiry	11.80	Put	9.08160		0.00908	10.38170	0.01038	9.082	15.85	0.00	0	5,500.00
\$ / R	On 02/07/2015	Any day expiry	12.33	Put	78.28550		0.07829	85.90330	0.08590	78.286	15.41	0.00	0	13,000.00
\$ / R	On 02/07/2015	Any day expiry	12.60	Call	228.13250		0.22813	226.04290	0.22604	228.133	15.89	0.00	0	5,500.00
\$ / R	On 06/07/2015	Any day expiry			12.65350		12.65350	12.63910	12.63910		15.82	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	376.09840		0.37610	369.62320	0.36962	376.098	15.32	0.00	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry			12.66930		12.66930	12.65440	12.65440		15.75	0.00	0	2,492.00
\$ / R	On 20/07/2015	Any day expiry			12.68470		12.68470	12.66970	12.66970		15.82	0.00	0	2,373.00
\$ / R	On 29/07/2015	Any day expiry			12.70450		12.70450	12.68940	12.68940		15.79	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	1.74980		0.00175	1.78380	0.00178	1.750	17.66	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	4.10490		0.00410	4.27280	0.00427	4.105	16.26	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	296.97390		0.29697	290.64470	0.29064	296.974	15.82	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Call	203.73210		0.20373	199.79440	0.19979	203.732	16.67	0.00	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Put	469.23210		0.46923	480.39440	0.48039	469.232	16.67	0.00	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	8.72040		0.00872	9.30750	0.00931	8.720	29.73	0.00	0	300.00
\$ / R	On 25/08/2015	Any day expiry			12.76420		12.76420	12.74910	12.74910		15.68	0.00	0	9.00
\$ / R	On 25/08/2015	Any day expiry	12.50	Call	503.20550		0.50321	494.15670	0.49416	503.206	15.27	0.00	0	8,000.00
\$ / R	On 26/08/2015	Any day expiry			12.76640		12.76640	12.75140	12.75140		15.69	0.00	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	253.40420		0.25340	249.03480	0.24903	253.404	16.75	0.00	0	3,600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	597.00420	0.59700	607.63480	0.60763	597.004	16.75	0.00	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry			12.76860	12.76860	12.75360	12.75360		15.70	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	5.35070	0.00535	5.41520	0.00542	5.351	16.73	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	11.70400	0.01170	11.90800	0.01191	11.704	15.83	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	300.02890	0.30003	294.77400	0.29477	300.029	16.34	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	28.24930	0.02825	28.00410	0.02800	28.249	30.19	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.77750	12.77750	12.76250	12.76250		15.61	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.79970	12.79970	12.78490	12.78490		15.71	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.80860	12.80860	12.79380	12.79380		15.68	0.00	201,462	308,601.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	4.97530	0.00498	4.98740	0.00499	4.975	16.93	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,214.02130	2.21402	2,199.23670	2.19924	2,214.021	16.84	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	12.02600	0.01203	12.10380	0.01210	12.026	15.98	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,821.12900	1.82113	1,806.41270	1.80641	1,821.129	15.94	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	12.52900	0.01253	12.61270	0.01261	12.529	15.94	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,656.28040	1.65628	1,641.62490	1.64162	1,656.280	15.55	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	18.77470	0.01877	18.93260	0.01893	18.775	15.49	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	20.33230	0.02033	20.51020	0.02051	20.332	15.39	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	22.44920	0.02245	22.65550	0.02266	22.449	15.28	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	33.79510	0.03380	34.16300	0.03416	33.795	14.81	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	37.21280	0.03721	37.66420	0.03766	37.213	14.79	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,251.46920	1.25147	1,237.26400	1.23726	1,251.469	14.77	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	42.86920	0.04287	43.46400	0.04346	42.869	14.77	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	44.90470	0.04490	45.55170	0.04555	44.905	14.76	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	67.00230	0.06700	68.23650	0.06824	67.002	14.68	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	909.51010	0.90951	896.86080	0.89686	909.510	14.60	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	100.91010	0.10091	103.06080	0.10306	100.910	14.60	0.00	0	46,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	877.65430	0.87765	865.22500	0.86522	877.654	14.58	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	846.29470	0.84629	834.09500	0.83409	846.295	14.57	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	830.80540	0.83081	818.72280	0.81872	830.805	14.56	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	807.81430	0.80781	795.91650	0.79592	807.814	14.55	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	757.62580	0.75763	746.20690	0.74621	757.626	14.63	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	737.09960	0.73710	725.90070	0.72590	737.100	14.68	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.30	Put	182.07600	0.18208	186.20730	0.18621	182.076	14.80	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.40	Put	219.35900	0.21936	224.28380	0.22428	219.359	14.98	0.00	0	4,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	569.50030	0.56950	560.45230	0.56045	569.500	15.15	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	379.78910	0.37979	373.85660	0.37386	379.789	15.96	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	535.47310	0.53547	544.90900	0.54491	535.473	16.24	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	344.07310	0.34407	338.70900	0.33871	344.073	16.24	0.00	0	4,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	324.28730	0.32429	319.24390	0.31924	324.287	16.41	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	321.10320	0.32110	316.11010	0.31611	321.103	16.44	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	311.74440	0.31174	306.90530	0.30691	311.744	16.52	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	710.41360	0.71041	721.09470	0.72109	710.414	16.94	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	232.43450	0.23243	228.94980	0.22895	232.435	17.36	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	134.97050	0.13497	133.01110	0.13301	134.970	19.19	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	105.11580	0.10512	103.57980	0.10358	105.116	20.11	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	93.31050	0.09331	91.93170	0.09193	93.310	20.56	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	84.43240	0.08443	83.17120	0.08317	84.432	20.96	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.84010	12.84010	12.82520	12.82520		15.78	0.00	0	1,950.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	11.15410	0.01115	10.89170	0.01089	11.154	16.28	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	21.79150	0.02179	21.56390	0.02156	21.792	15.54	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	34.51150	0.03451	34.42460	0.03442	34.512	15.02	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	302.97620	0.30298	298.23730	0.29824	302.976	16.93	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	163.36470	0.16336	160.86520	0.16087	163.365	19.01	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	51.05070	0.05105	49.73740	0.04974	51.051	29.62	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.84460	12.84460	12.82970	12.82970		15.80	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.90750	12.90750	12.89250	12.89250		15.86	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	18.69340	0.01869	17.82530	0.01783	18.693	16.21	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	32.98630	0.03299	31.97760	0.03198	32.986	15.51	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	309.58490	0.30958	304.83760	0.30484	309.585	17.57	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	71.64670	0.07165	69.78900	0.06979	71.647	28.67	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.97040	12.97040	12.95520	12.95520		15.90	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	26.09410	0.02609	24.56910	0.02457	26.094	16.14	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	43.18860	0.04319	41.37310	0.04137	43.189	15.46	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	313.97870	0.31398	309.28200	0.30928	313.979	18.18	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	77.82650	0.07783	75.90790	0.07591	77.826	28.28	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.99960	12.99960	12.98440	12.98440		15.97	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			13.00650	13.00650	12.99130	12.99130		15.96	0.00	72	98,224.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,093.84760	2.09385	2,076.41990	2.07642	2,093.848	15.82	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	37.34760	0.03735	35.11990	0.03512	37.348	15.82	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,046.48690	2.04649	2,029.00950	2.02901	2,046.487	15.73	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,858.84630	1.85885	1,841.20370	1.84120	1,858.846	15.35	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,674.60910	1.67461	1,656.87970	1.65688	1,674.609	14.97	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	89.19830	0.08920	86.70300	0.08670	89.198	14.58	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	108.56170	0.10856	106.26990	0.10627	108.562	14.42	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	117.75510	0.11776	115.62540	0.11563	117.755	14.43	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	137.85210	0.13785	136.12550	0.13613	137.852	14.44	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	160.35160	0.16035	159.12610	0.15913	160.352	14.46	0.00	0	116,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.04	Call	1,136.55230	1.13655	1,120.35540	1.12036	1,136.552	14.47	0.00	1,312	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	1,091.87550	1.09188	1,076.05400	1.07605	1,091.876	14.48	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,055.37420	1.05537	1,039.88860	1.03989	1,055.374	14.48	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	350.79920	0.35080	353.61290	0.35361	350.799	14.98	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	594.10960	0.59411	585.30110	0.58530	594.110	15.96	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	556.71200	0.55671	548.44990	0.54845	556.712	16.21	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	521.92590	0.52193	514.19440	0.51419	521.926	16.46	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	448.14960	0.44815	441.63230	0.44163	448.150	17.05	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	431.66550	0.43167	425.43660	0.42544	431.666	17.20	0.00	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	391.17310	0.39117	385.66060	0.38566	391.173	17.60	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	260.69930	0.26070	257.03670	0.25704	260.699	19.38	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	203.43480	0.20343	200.57330	0.20057	203.435	20.50	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	190.70230	0.19070	188.02270	0.18802	190.702	20.81	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	187.92630	0.18793	185.28490	0.18528	187.926	20.88	0.00	0	56,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	139.57240	0.13957	137.51530	0.13752	139.572	23.18	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.02980	13.02980	13.01460	13.01460		16.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	32.02170	0.03202	29.99250	0.02999	32.022	15.98	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	51.40920	0.05141	48.79630	0.04880	51.409	15.36	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	313.53510	0.31354	309.77180	0.30977	313.535	18.73	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 21/12/2015	Any day expiry	17.87	Call	81.73990	0.08174	79.10770	0.07911	81.740	27.87	0.00	0	300.00
\$ / R	On 27/01/2016	Any day expiry			131.11640	13.11640	13.10090	13.10090		15.96	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	131.37480	0.13137	129.87500	0.12988	131.375	14.12	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	726.35600	0.72636	718.75540	0.71876	726.356	15.66	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	670.82750	0.67083	664.30800	0.66431	670.828	15.98	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	331.84070	0.33184	329.71270	0.32971	331.841	19.23	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.15380	13.15380	13.13820	13.13820		16.00	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	110.18700	0.11019	108.40840	0.10841	110.187	14.43	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	247.09770	0.24710	246.24380	0.24624	247.098	21.12	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.18420	13.18420	13.16850	13.16850		16.04	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	142.32370	0.14232	139.61060	0.13961	142.324	14.12	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	331.27060	0.33127	330.17900	0.33018	331.271	19.79	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.21930	13.21930	13.20360	13.20360		15.99	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.22660	13.22660	13.21080	13.21080		15.97	0.00	130	6,956.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	63.48670	0.06349	61.22750	0.06123	63.487	15.07	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	111.87270	0.11187	110.21370	0.11021	111.873	14.38	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	146.28990	0.14629	145.33700	0.14534	146.290	14.04	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	150.97180	0.15097	150.12790	0.15013	150.972	14.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	164.75860	0.16476	164.25100	0.16425	164.759	13.91	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	174.35150	0.17435	174.12910	0.17413	174.352	13.94	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	216.50970	0.21651	217.59260	0.21759	216.510	14.06	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	528.57860	0.52858	526.38140	0.52638	528.579	17.66	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	450.38460	0.45038	448.93690	0.44894	450.385	18.51	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	401.38410	0.40138	400.35320	0.40035	401.384	19.14	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	262.40480	0.26240	262.18990	0.26219	262.405	21.61	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	244.09880	0.24410	243.66580	0.24367	244.099	24.36	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	54.29120	0.05429	54.29440	0.05429	54.291	26.91	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.26320	13.26320	13.24680	13.24680		16.04	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	151.34850	0.15135	150.71200	0.15071	151.349	14.05	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	337.08080	0.33708	336.08110	0.33608	337.081	20.46	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.33130	13.33130	13.31390	13.31390		16.17	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	158.12250	0.15812	156.45830	0.15646	158.123	14.01	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	338.70690	0.33871	337.06040	0.33706	338.707	21.14	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.40680	13.40680	13.38820	13.38820		16.18	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	164.94710	0.16495	165.44650	0.16545	164.947	13.97	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	345.46410	0.34546	342.71250	0.34271	345.464	21.96	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.43110	13.43110	13.41210	13.41210		16.25	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	252.90160	0.25290	257.35490	0.25735	252.902	13.80	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	431.28800	0.43129	427.80010	0.42780	431.288	20.49	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.43840	13.43840	13.41930	13.41930		16.24	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.44720	13.44720	13.42780	13.42780		16.25	0.00	0	3,300.00
\$ / R	On 28/06/2016	Any day expiry			13.47870	13.47870	13.45940	13.45940		16.37	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	174.80550	0.17481	174.70090	0.17470	174.805	14.02	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	376.07020	0.37607	376.41560	0.37642	376.070	23.31	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.53970	13.53970	13.52060	13.52060		16.50	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	183.84580	0.18385	184.20200	0.18420	183.846	14.05	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	405.36380	0.40536	405.76910	0.40577	405.364	24.69	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.60280	13.60280	13.58390	13.58390		16.60	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	191.91250	0.19191	193.60050	0.19360	191.913	14.07	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	436.89530	0.43690	433.31360	0.43331	436.895	26.14	0.00	0	250.00
\$ / R	On 15/09/2016	Any day expiry			13.08560	13.08560	13.08560	13.08560		16.05	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.65320	13.65320	13.63450	13.63450		16.68	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.67210	13.67210	13.65350	13.65350		16.69	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	199.29040	0.19929	201.37190	0.20137	199.290	14.06	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	400.80190	0.40080	398.12290	0.39812	400.802	25.77	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.73100	13.73100	13.71260	13.71260		16.85	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	204.87940	0.20488	206.43410	0.20643	204.879	14.05	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	380.09340	0.38009	368.81290	0.36881	380.093	25.77	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.80040	13.80040	13.78220	13.78220		16.91	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	207.38470	0.20738	209.82310	0.20982	207.385	13.95	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	346.54110	0.34654	345.17120	0.34517	346.541	25.52	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.83400	13.83400	13.81600	13.81600		16.97	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.84460	13.84460	13.82650	13.82650		16.97	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	208.98870	0.20899	211.65010	0.21165	208.989	13.89	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	311.96450	0.31196	311.18670	0.31119	311.965	25.01	0.00	0	250.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.60010	12.60010	12.58690	12.58690		17.77	0.00	91	412.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.80860	12.80860	12.79380	12.79380		15.68	0.00	268	526.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			13.00650	13.00650	12.99130	12.99130		15.96	0.00	5	29.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.22660	13.22660	13.21080	13.21080		15.97	0.00	0	31.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.24430	19.24430	19.18580	19.18580		15.70	0.00	21,620	28,669.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	0.00040	0.00000	0.00080	0.00000	0.000	26.38	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	6.72160	0.00672	6.46430	0.00646	6.722	20.88	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.54940	19.54940	19.48790	19.48790		14.66	0.00	19,865	24,391.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	83.56620	0.08357	85.59630	0.08560	83.566	13.85	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	109.70250	0.10970	111.95300	0.11195	109.703	13.97	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	184.16380	0.18416	187.01380	0.18701	184.164	14.22	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	289.52340	0.28952	264.08060	0.26408	289.523	15.92	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.84270	19.84270	19.78040	19.78040		14.76	0.00	9	9,030.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	139.51850	0.13952	139.57660	0.13958	139.519	13.89	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	656.48000	0.65648	619.08260	0.61908	656.480	15.37	0.00	0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	530.27110	0.53027	498.53850	0.49854	530.271	15.93	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.17610	20.17610	20.11200	20.11200		23.93	0.00	0	1,035.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10056	0.10056	0.10022	0.10022		13.38	0.00	0	11,732.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10235	0.10235	0.10200	0.10200		12.49	0.00	0	7.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10411	0.10411	0.10375	0.10375		15.07	0.00	0	0.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.11880	14.11880	13.98190	13.98190		17.08	0.00	691	149,343.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	0.00000	0.00000	0.00030	0.00000	0.000	24.53	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	0.00570	0.00001	0.00010	0.00000	0.006	27.39	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	1.14020	0.00114	3.60690	0.00361	1.140	21.69	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	354.21820	0.35422	244.61850	0.24462	354.218	19.19	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	69.09090	0.06909	41.82640	0.04183	69.091	17.71	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	0.09300	0.00009	0.22370	0.00022	0.093	25.49	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		14.37060	14.37060		14.23000	14.23000		14.69	0.00	733	26,286.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	11.02760	0.01103	13.04740	0.01305	11.028	15.85	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	24.13590	0.02414	28.34870	0.02835	24.136	14.89	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	34.11970	0.03412	41.08920	0.04109	34.120	14.46	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	1,385.40430	1.38540	1,254.53960	1.25454	1,385.404	14.36	0.00	1,539	0.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	350.51960	0.35052	305.04000	0.30504	350.520	15.24	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	261.59070	0.26159	228.38340	0.22838	261.591	15.89	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry		14.39000	14.39000		14.24910	14.24910		14.75	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	296.03330	0.29603	259.40550	0.25941	296.033	15.74	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	756.03330	0.75603	860.30550	0.86031	756.033	15.74	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry		14.48670	14.48670		14.34510	14.34510		14.78	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	378.45100	0.37845	338.14200	0.33814	378.451	15.67	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	811.75100	0.81175	913.04200	0.91304	811.751	15.67	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future		14.61540	14.61540		14.47270	14.47270		14.79	0.00	25	10,468.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	87.86580	0.08787	97.54570	0.09755	87.866	13.97	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	269.48210	0.26948	317.67980	0.31768	269.482	13.69	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	205.97860	0.20598	190.97280	0.19097	205.979	18.74	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry		14.74840	14.74840		14.60470	14.60470		14.87	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	657.84610	0.65785	602.58640	0.60259	657.846	15.07	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	633.30080	0.63330	580.25650	0.58026	633.301	15.21	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future		14.89530	14.89530		14.75090	14.75090		14.95	0.00	0	3,000.00
€ / R	On 19/09/2016	Foreign Exchange Future		15.44890	15.44890		15.29770	15.29770		15.60	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		455.44700	455.44700		455.21500	455.21500			0.00	0	124.00
AL37	On 05/11/2015	Index Future		462.85500	462.85500		462.63300	462.63300			0.00	0	0.00
AL7T	On 06/08/2015	Index Future		534.19600	534.19600		533.75900	533.75900			0.00	0	3.00
AL7T	On 05/11/2015	Index Future		542.88500	542.88500		542.45700	542.45700			0.00	0	0.00
ALBI	On 06/08/2015	Index Future		488.22700	488.22700		487.66000	487.66000			0.00	1	509.00
ALBI	On 05/11/2015	Index Future		496.16800	496.16800		495.60800	495.60800			0.00	0	103.00
ALBI	On 04/02/2016	Index Future		504.61300	504.61300		504.04300	504.04300			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future		9.61770	9.61770		9.60360	9.60360		13.23	0.00	500	13,412.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.01470	0.00001	0.01040	0.00001	0.015	36.17	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	0.02100	0.00002	0.01200	0.00001	0.021	29.46	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	0.16730	0.00017	0.39990	0.00040	0.167	22.64	0.00	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	468.25310	0.46825	455.23010	0.45523	468.253	19.95	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	135.42970	0.13543	134.20030	0.13420	135.430	14.72	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	41.93810	0.04194	47.76440	0.04776	41.938	14.07	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future		9.72710	9.72710		9.71170	9.71170		11.96	0.00	0	1,962.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future		9.83320	9.83320		9.81830	9.81830		13.86	0.00	0	41.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future		9.95700	9.95700		9.94190	9.94190		13.63	0.00	0	1,000.00
CAD/ R	On 12/06/2015	Foreign Exchange Future		10.11900	10.11900		10.08800	10.08800		19.55	0.00	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future		10.27230	10.27230		10.23980	10.23980		12.48	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
CF CANDO CAGH	On 14/09/2015	Can-Do Future	192.11060		192.11060		197.91410	197.91410			0	24,000.00
CHF / R	On 12/06/2015	Foreign Exchange Future	13.45380		13.45380		13.29460	13.29460		16.78	0	7,258.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.72460		13.72460		13.56080	13.56080		15.27	0	1,607.00
CNH / R	On 12/06/2015	Foreign Exchange Future	2.02790		2.02790		2.02590	2.02590		16.26	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.05010		2.05010		2.04840	2.04840		14.65	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future	1.89300		1.89300		1.87450	1.87450		16.42	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.92930		1.92930		1.91050	1.91050		12.87	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
EL28	On 06/08/2015	Bond Future	124.41737		124.41737		124.37218	124.37218			0	0.00
EL28	On 05/11/2015	Bond Future	124.87363		124.87363		124.83022	124.83022			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	9.93991		82.74053		9.96144	82.58979			0	6,396.00
ES33	On 05/11/2015	Bond Future	10.03320		80.28650		10.05518	80.13502			0	0.00
ES33	On 04/02/2016	Bond Future	10.12402		81.65486		10.14682	81.50016			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	484.95800		484.95800		484.48100	484.48100			2	459.00
GOVI	On 05/11/2015	GOVI	492.84600		492.84600		492.37600	492.37600			0	27.00
GOVI	On 04/02/2016	GOVI	501.23500		501.23500		500.75600	500.75600			0	0.00
I2025	On 06/08/2015	Bond Future	119.17916		119.17916		119.03204	119.03204			0	16.00
I2025	On 05/11/2015	Bond Future	121.09913		121.09913		120.95215	120.95215			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	123.61243		123.61243		123.56760	123.56760			0	3,627.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
I2038	On 05/11/2015	Bond Future	125.60380		125.60380		125.56084	125.56084			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	121.50413		121.50413		121.46010	121.46010			0	5,722.00
I2046	On 05/11/2015	Bond Future	122.05509		122.05509		122.01297	122.01297			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	131.79377		131.79377		131.74555	131.74555			0	3,821.00
I2050	On 05/11/2015	Bond Future	133.91666		133.91666		133.87073	133.87073			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	226.03600		226.03600		225.77900	225.77900			0	1,080.00
IGOV	On 05/11/2015	Index Future	229.71300		229.71300		229.45900	229.45900			0	17.00
IGOV	On 04/02/2016	Index Future	233.62300		233.62300		233.36400	233.36400			0	0.00
ILBI	On 06/08/2015	Index Future	613.51300		613.51300		613.26400	613.26400			0	159.00
ILBI	On 05/11/2015	Index Future	623.59600		623.59600		623.35400	623.35400			0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.14000		93.86000		6.14000	93.86000			0	7,500.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.22000		93.78000		6.22000	93.78000			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.36000		93.64000		6.36000	93.64000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.45000		93.55000		6.45000	93.55000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.60000		93.40000		6.60000	93.40000			0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.80000		93.20000		6.80000	93.20000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.08000		92.92000		7.08000	92.92000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.36000		92.64000		7.36000	92.64000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.58000		92.42000		7.58000	92.42000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.74000		92.26000		7.74000	92.26000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.85000		92.15000		7.85000	92.15000			0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future	0.12910		0.12910		0.13060	0.13060			0	10.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.12880		0.12880		0.13030	0.13030			0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12770		0.12770		0.12990	0.12990			0	1,870.00
NGN / R	On 12/06/2015	Foreign Exchange Future	0.06330		0.06330		0.06320	0.06320			0	22,300.00
NGN / R	On 14/09/2015	Foreign Exchange Future	0.06020		0.06020		0.05990	0.05990			0	27,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.05860		0.05860		0.05830	0.05830			0	112,080.00
NZ\$ / R	On 12/06/2015	Foreign Exchange Future	8.91050		8.91050		8.85960	8.85960		18.84	0	0.00
NZ\$ / R	On 01/07/2015	Any day expiry	8.93280		8.93280		8.88010	8.88010		43.66	0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future	8.98440		8.98440		8.93120	8.93120		10.75	0	500.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future	9.05640		9.05640		9.00320	9.00320		12.69	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future	1.12050		1.12050		1.11080	1.11080			0	806.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future	1.12200		1.12200		1.11230	1.11230			0	25,018.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future	1.12370		1.12370		1.11400	1.11400			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R186	On 06/08/2015	Bond Future			8.44327		116.30697		8.45479	116.21560		9.61	202	40,711.00
R186	On 06/08/2015	Bond Future	7.65	Call	143.37000		0.14337		152.05000	0.15205	143.370	9.31	0	75.00
R186	On 06/08/2015	Bond Future	7.75	Call	217.21000		0.21721		227.63000	0.22763	217.210	9.35	0	1,000.00
R186	On 06/08/2015	Bond Future	7.85	Call	318.52000		0.31852		330.36000	0.33036	318.520	9.38	0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	628.85000		0.62885		641.33000	0.64133	628.850	9.45	0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	1,441.05000		1.44105		1,445.19000	1.44519	1,441.050	9.56	0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	1,762.31000		1.76231		1,852.12000	1.85212	1,762.310	9.59	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	1,723.46000		1.72346		1,812.63000	1.81263	1,723.460	9.60	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	1,573.63000		1.57363		1,660.10000	1.66010	1,573.630	9.61	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	1,401.78000		1.40178		1,484.69000	1.48469	1,401.780	9.64	0	4,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	1,019.97000		1.01997		1,092.60000	1.09260	1,019.970	9.72	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	562.43000		0.56243		616.20000	0.61620	562.430	9.85	0	5,350.00
R186	On 05/11/2015	Bond Future			8.50947		118.18036		8.52106	118.09034		9.50	0	500.00
R186	On 05/11/2015	Bond Future	7.73	Call	754.34000		0.75434		755.87000	0.75587	754.340	9.23	0	169.00
R186	On 05/11/2015	Bond Future	8.22	Put	4,151.06000		4.15106		4,233.48000	4.23348	4,151.060	9.40	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	4,003.41000		4.00341		4,084.95000	4.08495	4,003.410	9.41	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,288.46000		2.28846		2,276.85000	2.27685	2,288.460	9.45	0	169.00
R186	On 05/11/2015	Bond Future	8.35	Put	3,536.95000		3.53695		3,615.36000	3.61536	3,536.950	9.45	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	3,108.69000		3.10869		3,183.61000	3.18361	3,108.690	9.48	0	6,248.00
R186	On 05/11/2015	Bond Future	8.85	Put	1,767.86000		1.76786		1,826.40000	1.82640	1,767.860	9.65	0	169.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,401.63000		1.40163		1,453.55000	1.45355	1,401.630	9.72	0	2,600.00
R186	On 04/02/2016	Bond Future			8.56835		114.89507		8.58048	114.80279		9.30	0	5,512.00
R186	On 05/05/2016	Bond Future			8.61709		116.95257		8.62929	116.86161		9.30	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			286.06073		286.06073		285.95986	285.95986		0.00	0	997.00
R197	On 05/11/2015	Bond Future			290.66854		290.66854		290.57200	290.57200		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			234.34563		234.34563		234.26227	234.26227		0.00	0	53,356.00
R202	On 05/11/2015	Bond Future			238.12035		238.12035		238.04074	238.04074		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			8.26512		100.61610		8.27633	100.55518		7.36	0	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	116.10000		0.11610		133.46000	0.13346	116.100	7.75	0	911.00
R2023	On 05/11/2015	Bond Future			8.34156		98.31359		8.35289	98.25376		7.57	0	0.00
R2023	On 04/02/2016	Bond Future			8.41270		99.98871		8.42472	99.92713		7.27	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			7.38071		105.00876		7.39293	104.98520		2.43	0	17,787.00
R203	On 06/08/2015	Bond Future	7.84	Put	116.23000		0.11623		128.50000	0.12850	116.230	2.48	0	5,000.00
R203	On 05/11/2015	Bond Future			7.49374		102.53475		7.50646	102.51299		2.13	0	0.00
R203	On 04/02/2016	Bond Future			7.59846		104.28202		7.61388	104.25907		1.60	0	0.00
R203	On 15/09/2017	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	
R2030	On 06/08/2015	Bond Future			8.82987		93.54974		8.84095	93.46454			0.00	0	9,693.00
R2030	On 05/11/2015	Bond Future			8.89427		95.05774		8.90544	94.97314			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			8.92204		97.23389		8.93816	97.10151			0.00	0	1,579.00
R2032	On 05/11/2015	Bond Future			8.98749		94.64548		9.00386	94.51299			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			9.04714		96.25862		9.06412	96.12308			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			9.00575		95.50316		9.02696	95.31102			0.00	0	33,382.00
R2037	On 05/11/2015	Bond Future			9.06577		97.04263		9.08736	96.84945			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			9.12178		94.43886		9.14410	94.24158			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			7.68182		102.04758		7.69420	102.01131		3.70	0.00	0	21,429.00
R204	On 06/08/2015	Bond Future	8.41	Put	64.86000		0.06486		74.82000	0.07482	64.860	3.86	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.77891		103.69134		7.79155	103.65685		3.52	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.86388		101.42065		7.87802	101.38492		3.05	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			9.09913		96.74718		9.12031	96.53972			0.00	0	10,735.00
R2044	On 05/11/2015	Bond Future			9.15749		98.30677		9.17905	98.09804			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			9.21210		95.59931		9.23436	95.38626			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			9.09084		100.37246		9.11195	100.16036			0.00	404	36,633.00
R2048	On 05/11/2015	Bond Future			9.15044		97.55982		9.17194	97.34637			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			9.20678		99.22218		9.22897	99.00445			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			7.94301		97.99936		7.95468	97.95720		4.90	0.00	0	38,359.00
R207	On 06/08/2015	Bond Future	7.46	Call	181.23000		0.18123		186.05000	0.18605	181.230	4.78	0.00	0	70.00
R207	On 05/11/2015	Bond Future			8.03179		99.57860		8.04366	99.53783		4.70	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	416.37000		0.41637		415.58000	0.41558	416.370	4.58	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	481.01000		0.48101		479.66000	0.47966	481.010	4.60	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.11308		97.63316		8.12606	97.59095		4.32	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	384.57000		0.38457		381.71000	0.38171	384.570	4.18	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	575.97000		0.57597		571.15000	0.57115	575.970	4.23	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.18206		99.38167		8.19528	99.34109		4.32	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	832.49000		0.83249		825.90000	0.82590	832.490	4.24	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			8.06720		96.58766		8.07856	96.53887		6.00	0.00	0	37,640.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R208	On 06/08/2015	Bond Future	8.85	Put	89.99000	0.08999		103.61000	0.10361	89.990	6.23	0.00	0	198.00
R208	On 05/11/2015	Bond Future			8.14809	94.74428		8.15962	94.69662		6.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	880.62000	0.88062		910.95000	0.91095	880.620	6.07	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.21987	96.35881		8.23226	96.30962		5.63	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			8.95587	77.01703		8.97696	76.85923		14.54	0.00	0	25,578.00
R209	On 06/08/2015	Bond Future	9.90	Put	148.42000	0.14842		176.71000	0.17671	148.420	15.33	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			9.01341	75.11017		9.03487	74.95139		15.14	0.00	0	10.00
R209	On 05/11/2015	Bond Future	9.25	Put	2,125.63000	2.12563		2,216.05000	2.21605	2,125.630	15.31	0.00	0	998.00
R209	On 04/02/2016	Bond Future			9.06563	76.39025		9.08776	76.22821		15.09	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/08/2015	Bond Future			177.64733	177.64733		177.58473	177.58473			0.00	0	1,227.00
R210	On 05/11/2015	Bond Future			178.37715	178.37715		178.31726	178.31726			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			133.40950	133.40950		133.36597	133.36597			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			135.55888	135.55888		135.51746	135.51746			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			137.53007	137.53007		137.48096	137.48096			0.00	0	1,109.00
R212	On 05/11/2015	Bond Future			139.74587	139.74587		139.69889	139.69889			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			8.87011	87.51533		8.88108	87.43415		12.48	0.00	0	17,330.00
R213	On 05/11/2015	Bond Future			8.93504	85.38151		8.94611	85.30073		12.98	0.00	0	0.00
R213	On 04/02/2016	Bond Future			8.99622	86.83629		9.00772	86.75355		12.85	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			9.00413	78.02686		9.02519	77.86101		15.28	0.00	400	20,196.00
R214	On 05/11/2015	Bond Future			9.06130	75.99323		9.08273	75.82629		15.90	0.00	0	0.00
R214	On 04/02/2016	Bond Future			9.11506	77.28811		9.13716	77.11777		15.87	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
RAIN	On 12/06/2015	Foreign Exchange Future	22,270.60000		22,270.60000		22,165.91000	2,165.91000			0	0.00	
TRY / R	On 12/06/2015	Foreign Exchange Future	4.55140		4.55140		4.70480	4.70480		24.26	0	0.00	
TRY / R	On 14/09/2015	Foreign Exchange Future	4.50270		4.50270		4.65950	4.65950		12.16	0	0.00	
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.73610		1.73610		1.73380	1.73380			0	16.00	
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.68610		1.68610		1.68350	1.68350			0	90.00	
<b>Total for Derivatives :</b>											<b>0.00</b>	<b>459,166</b>	<b>4299680.00</b>

### i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		101.33342			101.31477			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		101.61797			101.59764			0	0.00
AA05	On 22/03/2019	Spot Bond	9.26500		102.03022		9.27500	101.97377			0	9,600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		101.19187			101.17101			0	0.00
AA07	On 15/04/2021	Spot Bond	9.47000		101.54269		9.48000	101.47287			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		108.77400		10.00000	108.74600			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.40402			100.38154			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		99.16791			99.14477			0	0.00
AB013	On 21/11/2018	Spot Bond	9.65500		96.55872		9.66500	96.50594			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.95570		100.00000	9.93158			0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		100.63348		10.84000	100.60462			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		11.33040		100.00000	11.30797			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.29671			101.27451			0	0.00
AB09	On 03/05/2017	Spot Bond	8.88500		103.45442		8.89500	103.41259			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		109.89300		10.00000	109.86400			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.37500		270.48620		2.37500	270.34001			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.22052			100.20258			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.10476			100.08530			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		99.87929			99.85887			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		99.87595			99.85499			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		99.34946			99.32979			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		101.04438			101.02500			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.75730			100.73756			0.00	0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.59081			100.56969			0.00	0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.60578			100.58412			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.11500		173.40355		2.11500	173.31104			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		163.98009		2.76000	163.88964			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		177.31940		2.17000	177.22449			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		186.94673		1.82000	186.84847			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.28125		81.08320		8.29125	81.04577			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.28125		81.08320		8.29125	81.04577			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		99.70000			99.68000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		99.77546			101.72117			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		98.87000			98.86000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		97.93000			97.92000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		97.40000			97.39000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		95.98000			95.98000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		96.28000			96.29000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		101.29327			101.27303			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		101.19803			101.17779			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		94.90000			94.91000			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
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		94.14000			94.18000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		93.86000			93.88000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		93.59000			93.62000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		101.51502			101.49470			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.74000		104.89059		6.75000	104.86883			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		101.22292			101.20111			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		91.84000			91.87000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		91.62000			91.65000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.70000		109.73573		2.71000	109.58107			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.46000		162.24120		2.46000	162.15312			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.42000		213.07461		2.42000	212.95918			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		90.16000			90.16000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		90.26000			90.31000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.81500		91.14793		9.82500	91.07474			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		101.95000			101.95000			0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		102.27000			102.36000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		67.57000			69.80000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		102.57842			102.55814			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		97.77000			97.87000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		106.64500			106.64500			0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		105.69776		9.63000	110.90555			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN77	On 07/06/2017	Spot Bond	0.00000		101.35000			101.46000			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	9.79500		104.52604		9.80500	109.66298			0	0.00
ABN80	On 31/03/2021	Spot Bond	9.17500		90.58340		9.18500	90.51992			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		99.42000			99.46000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		113.32000			113.31000			0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN87	On 21/12/2026	Spot Bond	9.89000		103.85963		9.90000	108.99697			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		93.61000			92.02000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		99.99987			99.97968			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.92142			100.89919			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.43500		105.78364		8.44500	105.73509			0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.18000		102.70860		9.19000	102.63871			0	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.44500		99.97558		9.45500	99.91200			0	0.00
ABS13	On 14/05/2022	Spot Bond	9.88000		99.71044		9.89000	99.63532			0	0.00
ABS6	On 01/06/2020	Spot Bond	9.25500		96.08932		9.26500	96.02741			0	3,110,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.99000		94.23949		10.00000	94.15153			0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.67000		103.40999		7.67000	103.38883			0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.18500		274.11156		2.18500	273.96482			0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.14000		132.51865		1.14000	132.45140			0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.20500		133.81782		2.20500	133.74601			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00627	100.00000	0.00625				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		97.57096	100.00000	97.31753				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.90000		103.77492	10.91000	103.74213				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.61336		100.58540				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		10.50557	100.00000	10.48012				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.62812		100.59949				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.83702		100.79881				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		62.61807	100.00000	62.46637				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.59859		100.57130				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		70.39083	11.00000	70.37071				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		40.07556	100.00000	39.97848				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		99.75286		99.72976				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		99.72846		99.70315				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		99.76376		99.74165				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		99.75639		99.73362				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		99.75315		99.73009				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		103.12308		103.09856				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		103.12308		103.09856				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		103.14075		103.11609				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		103.14075		103.11609				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
ACL087	On 30/07/2017	Spot Bond	0.00000	103.10542			103.08104			0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	96.41736			96.39870			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.89300		10.00000	109.86400			0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	101.69969			101.67751			0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	99.76085			99.73847			0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	99.75323			99.73019			0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	99.75024			99.72693			0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	99.75614			99.73337			0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	99.76968			99.74811			0	0.00
ACL104	On 20/12/2019	Spot Bond	9.65500	101.01127		9.66500	100.94851			0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	101.01473			100.99167			0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.61898			101.59575			0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	90.63242			90.61236			0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	193.73065			193.39679			0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	193.77771			193.44202			0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	99.76367			99.74156			0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.70535			100.68326			0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.20189			100.17942			0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.70591			100.68385			0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	103.09450			103.07023			0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	103.47256			103.44894			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.89300		10.00000	109.86400			0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	99.96543			99.94273			0	4,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL144	On 20/12/2016	Spot Bond	0.00000		100.77197			100.75229			0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		99.76281			99.74062			0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.65108			100.63053			0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		99.76833			99.74663			0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		99.77863			99.75786			0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		102.27574		10.23000	102.24803			0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		99.78381			99.76353			0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		116.16240			116.60718			0	0.00
ACL167	On 20/06/2019	Spot Bond	9.73000		99.99229		9.74000	99.93348			0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		99.76914			99.74751			0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		117.62729		1.75000	117.56566			0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		99.78675			99.76673			0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		99.75699			99.73495			0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		99.74949			99.72678			0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		99.76448			99.74313			0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000		99.79089			99.77124			0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000		99.77478			99.75203			0	23,500,000.00
ACL182	On 20/06/2017	Spot Bond	0.00000		101.12460			101.10478			0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000		99.76718			99.74607			0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000		100.60735			100.58595			0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000		99.75099			99.72841			0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000		99.77422			99.75306			0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000		99.76153			99.73923			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL188	On 20/09/2020	Spot Bond	0.00000	99.75769			99.73504			0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	99.93961			99.92122			0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.11870			100.10014			0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	99.75689			99.73417			0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	99.75689			99.73417			0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	99.72550			99.70063			0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	99.75549			99.73331			0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	99.74267			99.71865			0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	101.28299			101.26048			0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	99.72550			99.70063			0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	97.78488			97.76553			0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	99.75190			99.72872			0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	99.73750			99.71370			0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	140.76899			140.55502			0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	141.78065			141.56463			0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	99.77048			99.74967			0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	99.77258			99.75195			0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.43555			100.41572			0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	99.76688			99.74575			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	98.86252			98.84134			300,000,000	300,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	99.75699			99.73495			0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	99.77019			99.74934			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	99.77048			99.74967			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	99.76635			99.74448			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL218	On 11/05/2020	Spot Bond	0.00000		100.71007			100.68713			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		99.99647			100.01965			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.97048			100.94732			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.94231			100.91984			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.36064			100.33647			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		34.73208	100.00000		34.64794			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		15.73394	100.00000		15.69583			0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.42230			100.40201			0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.46417						0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.49201						0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		101.09259			101.07158			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		101.19854			101.17548			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		101.33969			101.31388			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		101.05007			101.02956			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.22000		99.62346	8.23000		99.59351			0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.34528			101.31896			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.56132			101.53070			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		34.53065	100.00000		34.41349			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		9.08234	100.00000		9.05153			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.25000		99.93944	9.26000		99.88409			0	8,763,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.89000		110.96027	9.90000		110.87371			0	5,500,000,000.00
AIR03	On 09/03/2016	Spot Bond	7.51000		105.13162	7.51000		105.11056			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.55500		98.51022	9.56500		98.42662			0	4,910,370,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.83432		100.00000	12.80591			0	0.00
AIR05	On 29/05/2030	Spot Bond	10.22000		98.67687		10.23000	98.57529			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.71000		166.22176		2.71000	166.13042			0	890,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.10134			100.08027			0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		101.65773			101.63611			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		101.78383			101.76054			0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		101.63160			101.61220			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.39145			100.36339			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		99.82443			99.80496			0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		99.77863			99.75785			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		99.74733			99.71934			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.03362			100.01681			0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		93.61000			93.74000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.03362			100.01681			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		114.86787			114.85908			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.67000		231.53367		2.67000	231.40668			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		113.34428			113.84277			0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	114.98063			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		98.38300			98.36099			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		108.66142			109.60095			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		111.76528			112.12191			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		100.67944			100.65731			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.68500		205.33452		2.68500	205.22181			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		99.78369			99.76407			0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		101.61358			101.59329			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		101.20602			101.18565			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		101.19483			101.17352			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		101.14786			101.12492			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		101.00490			100.98204			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		100.94240			100.91994			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		98.43689			98.43543			0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000		100.02378			100.02393			0	0.00
ASN064	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN066	On 01/06/2018	Spot Bond	0.00000		100.16554			100.14482			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		34.66279		100.00000	34.58566			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		17.44173		100.00000	17.39947			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN39U	On 20/12/2017	Spot Bond	100.00000		17.52906		100.00000	17.48660			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.13605		100.00000	17.09454			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		27.44563		100.00000	27.37915			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		44.40461		100.00000	44.29704			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		17.22904		100.00000	17.18730			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		32.12530		100.00000	32.03582			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		44.91507		100.00000	44.78997			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		99.98171			99.96338			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		99.78848			99.76930			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		101.53113			101.50939			1,940,000,000	970,000,000.00
BAW11	On 01/10/2018	Spot Bond	9.30000		103.27024	9.31000		103.21639			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.75225			101.73193			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.99452			100.97499			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.21394			100.10973			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.34166			100.23682			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.75000		99.36063	9.76000		99.29328			0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.73000		103.67490	6.74000		103.65301			0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		58.88055		100.00000	58.73634			0	0.00
BAW21	On 24/03/2022	Spot Bond	10.00000		98.55375		10.01000	98.48024			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		103.97091			103.94842			0	0.00
BAW8	On 02/10/2017	Spot Bond	9.03500		103.72381	9.04500		103.67806			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.93144		103.05528	10.91749		102.93971			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.85901		102.25636	10.87042		102.13461			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.89150		102.25849	10.89211		102.13802			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond	0.00000		102.14939			102.11883			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.92362		102.25116		10.92629	102.12978			0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.04965		101.62801		11.99050	101.62523			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		102.19847			102.16721			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		102.19847			102.16721			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		102.19854			102.16728			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.18144		101.99805		11.16749	101.88094			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.07724		102.33292		11.07003	102.21334			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.85901		102.25636		10.87042	102.13461			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.08944		102.41228		11.06606	102.30262			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.33385		101.98653		10.30137	101.89451			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		102.93696			102.06085			550,000,000	597,569,800.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		101.98181			101.86441			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		101.98181			101.86441			0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.99797			99.99797			0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642		103.36265		8.43642	103.36265			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.81000		100.89161		11.82000	100.84147			0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		101.02311			101.02311			0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.73500		99.00835		11.74500	98.95730			0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.99797			99.99797			0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		101.90430			101.87722			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		101.83120		9.28000	101.80554			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		102.04077			102.01176			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA32	On 31/03/2018	Spot Bond	11.60000	101.29184		11.61000	101.23915			0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.98221			101.95406			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	102.03101			102.00215			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	102.03101			102.00215			0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.89645			99.89645			0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.95879			101.93098			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	102.05102			102.02186			0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.99797			99.99797			0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	102.05102			102.02186			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.96270			101.93482			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.98275			101.95455			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	102.05113			102.02196			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	101.60997			101.58705			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	101.68919			101.66525			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.93144	103.61250		13.91749	103.46323			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.34079	102.91321		15.30160	102.79791			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188	101.54021		14.11188	101.54021			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.66417			102.62611			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.66417			102.62611			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.66417			102.62611			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.76139			102.72191			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	102.32351			102.29041			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	34.00540		100.00000	33.94088			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.29900		100.00000	22.24439			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		20.29460		100.00000	20.24489			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.52753		100.00000	12.49685			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.53387		100.00000	12.50351			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		15.14638		100.00000	15.10928			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.12407		100.00000	13.09194			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		101.00457			100.98493			0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		101.20397			101.18483			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		101.27480			101.25456			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		101.05429			101.03482			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.44621		100.00000	9.42333			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.44621		100.00000	9.42333			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		89.68059		100.00000	89.46078			0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000		83.71560		100.00000	83.52403			0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000		81.11111		100.00000	80.93126			0	0.00
BD0202	On 31/12/2018	Spot Bond	2.08500		182.63215		2.08500	182.53474			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.41000		155.45783		8.42000	155.16072			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.41000		155.85380		8.42000	155.55785			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.79500		96.04397		8.80500	95.94802			0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BEER02	On 28/03/2018	Spot Bond	8.40000		98.31476		8.41000	98.26875			0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.69610			101.67685			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.06694			101.04607			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.61674			101.59669			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond		0.00000	101.15695			101.13429			0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	101.22614			101.20211			0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	101.41939			101.39150			0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	37.13318		100.00000	37.04224			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	100.88548			100.86439			0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.90254			100.88104			0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.90823			100.88659			0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.97643			100.95315			0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	101.06727			101.04181			0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	36.32266		100.00000	36.23370			0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	36.32266		100.00000	36.23370			0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	99.92042			99.90031			0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	99.91881			99.89829			0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.53500	102.50632		8.54500	102.46692			0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	99.91397			99.89225			0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	99.90525			99.88139			0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	25.96130		100.00000	25.89841			0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	25.96130		100.00000	25.89841			0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	101.65578			101.62970			0	0.00
BGL02	On 19/11/2024	Spot Bond		11.40500	98.71814		11.41500	98.65471			0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	100.95842			100.93216			0	0.00
BGL04	On 05/02/2025	Spot Bond		11.29500	99.06678		11.30500	99.00242			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BGR01	On 04/02/2016	Spot Bond		0.00000	102.64082			102.61986			0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	74.90685		100.00000	74.76472			0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.24047			100.21972			0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	101.14336			101.12247			0	0.00
BID06	On 30/06/2019	Spot Bond		8.91000	103.77251		8.92000	103.71428			0	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond		0.00000	99.40706			99.38962			0	0.00
BIDC46	On 13/10/2015	Spot Bond		0.00000	101.04699			101.02832			0	0.00
BIDC47	On 07/08/2015	Spot Bond		0.00000	99.40631			99.42377			0	195,000,000.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.39016			100.37154			0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.44942			100.42795			0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.37863			100.36044			0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.39713			100.37804			0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.43068			100.40999			0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.56968			100.54231			0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.80849			100.76975			0	0.00
BNP01	On 11/06/2015	Spot Bond		0.00000	101.65298			101.63501			0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	97.85523		100.00000	97.59358			0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	101.06517			101.04096			0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	101.09506			101.07017			0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	97.49602			97.47690			0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	96.86582			96.84693			0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	99.35159			99.33306			0	1,600,000,000
BTC030	On 26/05/2015	Spot Bond		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
BTC034	On 12/06/2015	Spot Bond		0.00000	99.98253			99.96505			0	0.00
BTC035	On 07/07/2015	Spot Bond		0.00000	99.54446			99.52694			0	0.00
BTC037	On 06/07/2015	Spot Bond		0.00000	99.56223			99.54472			0	0.00
BTC038	On 15/07/2015	Spot Bond		0.00000	99.40462			99.38711			0	0.00
BTC039	On 21/07/2015	Spot Bond		0.00000	99.29937			99.28185			0	0.00
BTC040	On 27/07/2015	Spot Bond		0.00000	99.19563			99.17814			0	0.00
BTC041	On 28/07/2015	Spot Bond		0.00000	99.18361			99.16624			0	0.00
BTC043	On 04/08/2015	Spot Bond		0.00000	99.36739			99.38496			0	0.00
BTC044	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
BTC045	On 13/08/2015	Spot Bond		0.00000	98.89101			98.87341			0	0.00
BTC046	On 24/08/2015	Spot Bond		0.00000	98.69921			98.68163			0	0.00
BTC047	On 21/08/2015	Spot Bond		0.00000	98.74830			98.73067			0	0.00
BTC048	On 04/09/2015	Spot Bond		0.00000	98.49207			98.47433			0	0.00
BTC049	On 07/09/2015	Spot Bond		0.00000	98.43932			98.42158			0	0.00
BTC050	On 15/07/2015	Spot Bond		100.00000	91.47870		100.00000	100.00000			0	0.00
BTC30A	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.98229			0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	42.90562		100.00000	42.80053			0	0.00
BWZ18B	On 27/03/2018	Spot Bond		0.00000	101.66778			101.64538			0	0.00
BWZ20A	On 27/03/2020	Spot Bond		0.00000	101.72992			101.70669			0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	99.87386			99.85287			0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.50497			100.48297			0	0.00
BYA49U	On 30/06/2018	Spot Bond		100.00000	17.46382		100.00000	17.39559			0	0.00
CBL08	On 02/11/2016	Spot Bond		9.73500	107.05872		9.74500	107.01780			0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	105.47966			105.45499			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CBL11	On 06/05/2016	Spot Bond		8.78500	102.48538		8.79500	102.45281			0	0.00
CBL12	On 06/09/2018	Spot Bond		12.80000	99.11614		12.81000	99.05748			0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	98.22555			98.19551			0	0.00
CBL14	On 01/02/2019	Spot Bond		13.10000	99.73306		13.11000	99.67061			0	0.00
CBL16	On 18/05/2017	Spot Bond		9.18500	101.04649		9.19500	101.00439			0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	97.25179			97.22239			2,600,000,000	1,300,000,000.00
CBL18	On 23/08/2019	Spot Bond		13.10000	96.82217		13.11000	96.75796			0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	101.09799			101.07790			0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	93.53823			93.51099			0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.58637			100.56473			0	0.00
CBL22	On 06/05/2020	Spot Bond		10.90000	91.88216		10.91000	91.82054			0	100,000,000.00
CBL23	On 18/05/2018	Spot Bond		0.00000	100.56913			100.54537			0	0.00
CCT01	On 23/06/2023	Spot Bond		10.31500	117.97691		10.32500	117.88628			0	0.00
CCT02	On 12/06/2024	Spot Bond		10.31500	107.47590		10.32500	107.38556			0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond		10.24000	108.22869		10.25000	108.13618			0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.04282			100.05819			0	0.00
CGR11	On 28/03/2016	Spot Bond		11.93500	102.49871		11.94500	102.45897			0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	102.21706			102.18729			0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	102.58841			102.55973			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.89260		10.00000	109.86390			0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	101.79385			101.76640			0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	102.09215			102.06624			0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	101.29731			101.27024			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CGR18U	On 04/05/2018	Spot Bond	100.00000		9.74586	100.00000	9.71510				0.00	0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000		17.41441	100.00000	17.37222				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		102.20221		102.15784				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.24628		100.22172				0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		101.75715		101.73215				0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		101.82551		101.79954				0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		101.90412		101.87703				0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.81590		100.77866				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.80769		100.77082				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.85109		100.81224				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		99.76378		99.74168				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.26874		100.24974				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.48411	10.11000	104.45564				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		101.38175		101.35914				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		122.92105	2.76000	122.85324				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		107.22998		107.22998				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		122.87695	3.14000	122.80795				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.28854	8.25000	102.26607				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.90500		123.79392	2.90500	123.72530				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
CLN199	On 13/09/2016	Spot Bond	2.40000		122.24046		2.40000	122.17435			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		99.66587			99.63488			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.58000		101.18661		8.58000	101.16338			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.12155			101.09963			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		101.14186			101.11990			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.63000		101.22858		8.63000	101.20521			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.63000		101.22858		8.63000	101.20521			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.68000		100.04644		8.68000	100.02322			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		99.75789			99.73525			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		99.73261			99.70767			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.89300		10.00000	109.86400			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.89300		10.00000	109.86400			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.59223			100.57106			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		100.38017			100.35776			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		102.73783		9.35000	102.71189			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		102.73783		9.35000	102.71189			0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		102.42389			102.40303			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		102.10849			102.08719			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		102.50709			102.48635			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		102.50709			102.48635			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		102.50709			102.48635			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN261	On 26/03/2017	Spot Bond	0.00000	102.03603			102.01447			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.53000	102.36630		9.54000	102.30909			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.60029			101.57940			0	1,000,000,000.00
CLN269	On 20/06/2017	Spot Bond	0.00000	103.21135			103.18979			0	1,000,000,000.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.05575			100.03442			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.05740			100.03619			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.10623			100.08545			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.42433			100.40299			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.42671			100.40151			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.25494			100.23439			0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	99.78291			99.76254			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.83457			100.86061			0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	99.79917			101.64802			0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.56832			101.54826			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	99.76748			99.74640			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.99880			100.97703			0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.62433			100.60248			0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	102.10405			102.07918			0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.92049			101.89540			0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.84901			103.82654			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.89300		10.00000	109.86400			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.64777			101.62233			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.89948			101.87467			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.70988			101.68434			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN296	On 20/12/2017	Spot Bond		0.00000	99.74113			99.71697			0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	101.67225			101.64681			0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	102.11541			102.09049			0	1,000,000,000.00
CLN299	On 30/06/2017	Spot Bond		0.00000	101.79186			101.76679			0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	137.91169			137.91169			0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.85995			100.83708			0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	138.42318			138.42318			0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	137.29562			137.29562			0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	137.99045			137.99045			0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	134.20170			134.20170			0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	134.42446			134.42446			0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.66671			100.64267			0	0.00
CLN314	On 14/11/2022	Spot Bond		11.09500	92.98117		11.10500	92.90672			0	0.00
CLN315	On 20/03/2023	Spot Bond		11.61500	94.43778		11.62500	94.36113			0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	101.71258			101.68864			0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	99.72191			99.69670			0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.65183			100.62832			0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	101.05533			101.03302			0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	101.01137			100.98695			0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	100.98828		8.80500	100.96463			0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	99.75549			99.73331			0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	103.01479			102.99184			0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	130.52148			130.52148			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN326	On 20/06/2018	Spot Bond		0.00000	99.73989			99.71632			0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	99.72251			99.69736			0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	99.75208			99.72890			0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	99.65263			99.62043			0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	79.63136			79.57376			0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	99.72859			99.70329			0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	101.71258			101.68864			0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	118.93483			118.93483			0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	118.98334			118.98334			0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.98861			100.96583			0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	99.67847			99.64934			0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.72250			101.69841			0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	99.65481			99.62281			0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	99.71661			99.69024			0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	99.78443			99.76419			0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	99.73090			99.70651			0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.97917			100.95661			0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.68090			100.65892			0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.67294			101.64955			0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.93931			100.91796			0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.30433			100.28262			0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.93293			100.91042			0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	101.04887			101.02671			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN360	On 20/03/2019	Spot Bond	0.00000		99.77708			99.75687			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.27500		103.91216		10.28500	103.82633			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		99.77094			99.74949			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.94174			100.91523			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.41500		105.84853		12.42500	105.76021			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.98002			100.95242			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.44500		105.73523		12.45500	105.64914			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		109.49844		10.02000	109.46887			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.98002			100.95242			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		101.01956			100.99607			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		99.70453			99.67775			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		99.77460			99.75348			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		99.76958			99.74801			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		99.76974			99.74816			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		101.78591			101.76092			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.80000		102.54564		9.81000	102.47555			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		102.11730			102.08769			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		99.73000			99.70553			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		102.23330		10.57000	102.20470			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		102.44456		11.00000	102.41475			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		101.03929			101.01896			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		99.73993			99.71569			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		101.05284			101.03182			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN384	On 20/09/2024	Spot Bond	12.20500		101.74169		12.21500	101.65464			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		99.69913			99.67188			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		99.76947			99.74789			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		101.10646			101.08129			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		99.75347			99.73043			0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000		101.50021			101.47841			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		99.78885			99.76902			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		99.76748			99.74640			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		91.45668			91.45668			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		99.75398			99.73168			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		100.18620			100.16547			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		99.73300			99.70880			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000		99.65961			99.62878			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000		100.62799			100.60535			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000		100.62426			100.60176			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000		99.75398			99.73168			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000		99.72251			99.69736			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000		100.93623			100.91373			0	0.00
CLN403	On 30/06/2017	Spot Bond	0.00000		100.52504			100.50301			0	0.00
CLN404	On 21/02/2018	Spot Bond	0.00000		100.27219			100.24489			0	0.00
CLN405	On 20/06/2016	Spot Bond	100.00000		34.12479		100.00000	100.00000			0	4,500,000,000 4,500,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.86359		7.01000	41.85582			0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		165.13719			164.65728			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	8.79500		146.22897		8.80500	146.06443			0	0.00
CLN88	On 28/04/2028	Spot Bond	8.41000		155.45783		8.42000	155.16072			0	0.00
CLN89	On 02/03/2028	Spot Bond	8.41000		155.85380		8.42000	155.55785			0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		97.49192			97.47278			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		97.47048			97.45117			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		101.43534			101.41224			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		101.81010			101.78772			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		99.75492			99.73201			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		99.77144			99.75003			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		99.76825			99.74655			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		101.42517			101.40175			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		99.75099			99.72841			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		101.05533			101.03302			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		99.77318			99.75261			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		99.77563			99.75458			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		99.77710			99.75619			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		99.77557			99.75453			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		99.75099			99.72841			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.39134			100.36676			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		101.36698			101.34300			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.76000		105.03426		8.76000	105.00960			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.86000		100.50461		8.87000	100.45500			0	830,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
COJ05	On 05/06/2023	Spot Bond	10.44000		109.59900		10.45000	109.51194			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.19000		101.77863		7.20000	101.75438			0	0.00
COJ07	On 23/03/2021	Spot Bond	10.01000		105.63069		10.02000	105.55860			0	0.00
COJG01	On 09/06/2024	Spot Bond	10.05500		100.78305		10.06500	100.69746			0	0.00
COT01	On 03/04/2023	Spot Bond	10.42500		94.77928		10.43500	94.70280			0	0.00
COT02	On 03/04/2028	Spot Bond	11.14000		95.55659		11.15000	95.46404			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	11.14000		88.76125		11.15000	88.67287			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.30641			100.28453			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.86332			100.84382			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	9.42136		100.00000	9.39853				0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.35442			100.33350			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		101.68824			101.66737			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.31263			100.29159			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		102.17863			102.15918			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		100.96255			100.94290			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	9.47034		100.00000	9.44739				0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	11.85775		100.00000	11.82903				0	0.00
CPV01	On 30/06/2029	Spot Bond	11.77500		100.92139		11.78500	100.84077			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	15.87263		100.00000	15.83418				0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	8.61079		100.00000	8.58993				0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	16.52139		100.00000	16.48137				0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.87467			100.85564			0	0.00
DENG44	On 29/09/2017	Spot Bond	8.06000		98.89005		8.07000	98.84850			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.41621			100.39713			35,000,000	17,500,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DENG56	On 25/02/2016	Spot Bond		0.00000	100.33152			100.31195			0	0.00
DENG57	On 03/03/2016	Spot Bond		0.00000	100.15625			100.13668			0	0.00
DLT02U	On 06/11/2015	Spot Bond		100.00000	88.40354		100.00000	88.19553			0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.03817			100.01907			0	0.00
DLTB03	On 09/10/2017	Spot Bond		0.00000	101.41885			101.39640			0	0.00
DLTC09	On 05/08/2015	Spot Bond		0.00000	102.51112			102.49135			0	0.00
DLTC10	On 03/02/2016	Spot Bond		0.00000	100.79131			100.77047			0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	99.67907			99.65000			0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	101.66494			101.62961			0	0.00
DOL007	On 20/06/2019	Spot Bond		0.00000	99.72101			99.69573			0	0.00
DOL009	On 20/12/2019	Spot Bond		0.00000	52.84945			52.80255			0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	101.98566			101.95407			0	0.00
DV2021	On 18/06/2021	Spot Bond		9.00000	99.96739		9.01000	99.89748			0	0.00
DV21	On 15/06/2016	Spot Bond		7.43000	107.08225		7.43000	107.06079			0	0.00
DV22	On 07/02/2020	Spot Bond		9.04500	104.72645		9.05500	104.66314			0	1,362,700,000.00
DV23	On 27/02/2023	Spot Bond		9.70500	104.42012		9.71500	104.33879			0	1,062,900,000.00
DV24	On 18/02/2024	Spot Bond		9.68500	103.02679		9.69500	102.94199			0	0.00
DV29	On 18/02/2029	Spot Bond		9.77000	105.58682		9.78000	105.48307			0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond		0.00000	101.46625			101.44758			0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	101.35336			101.33443			0	0.00
DVC007	On 15/09/2015	Spot Bond		0.00000	99.92462			99.90580			0	0.00
DVC008	On 20/11/2015	Spot Bond		0.00000	100.41446			100.39544			0	0.00
DVC009	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.98141			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.98115			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.53838			100.51926			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		99.46596			99.44743			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		101.07942			101.05871			200,000,000	300,000,000.00
E170	On 01/08/2020	Spot Bond	8.39000		125.80843		8.40000	125.73342			10,860,000	2,100,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		96.55726			96.50436			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	2.44000		98.54228		2.44000	98.48877			0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		136.34576		1.20000	136.27638			0	7,550,000,000.00
EL28	On 02/05/2028	Spot Bond	2.16000		123.14285		2.16000	123.07706			0	1,030,000,000.00
EL29	On 19/11/2029	Spot Bond	2.14000		111.13961		2.14000	111.08027			0	0.00
EL30	On 29/07/2030	Spot Bond	2.12000		112.36258		2.12000	112.30255			0	0.00
EL31	On 02/06/2031	Spot Bond	2.27000		102.05330		2.27000	101.99844			0	0.00
EL36	On 31/01/2036	Spot Bond	2.42000		98.97691		2.42000	98.92322			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.85000		106.69098		9.86000	106.62239			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.75000		106.84191		9.76000	106.76986			0	0.00
EMM03	On 04/05/2024	Spot Bond	10.19000		100.21097		10.20000	100.12662			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.40500		95.19799		10.41500	95.12977			0	100,000,000.00
EMM05	On 17/04/2029	Spot Bond	10.54500		102.06373		10.55500	101.98994			0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.49431			100.47359			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		98.37426			98.35377			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		99.98119			99.96240			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EPF004	On 06/11/2017	Spot Bond		0.00000	100.77370			100.75215			0	0.00
EPF005	On 06/11/2016	Spot Bond		0.00000	100.74443			100.72370			0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.70563			100.68599			0	0.00
EPFC15	On 24/08/2015	Spot Bond		0.00000	102.11473			102.09515			0	0.00
EPFC16	On 23/02/2016	Spot Bond		0.00000	100.34553			100.32518			0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		100.00000		100.00000	99.72678			0	0.00
EQS02	On 01/07/2015	Spot Bond		10.76000	105.83600		10.77000	105.80439			0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	102.89669			102.87071			0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.09087			100.06526			0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.32541			100.30090			0	0.00
EQS07	On 09/04/2018	Spot Bond		10.38000	97.32939		10.39000	97.27909			0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	98.38998			98.36496			0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	97.75880			97.73160			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	100.53070			100.50857			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	100.56299			100.53951			0	0.00
ERSA12	On 17/11/2025	Spot Bond		0.00000	100.59894			100.57910			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.89300		10.00000	109.86400			0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.47373			100.45383			0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.49293			100.47221			0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.46990			100.45014			0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.48590			100.46547			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.48556			100.46533			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.47907			100.45911			0	0.00
ES15	On 30/08/2015	Spot Bond	6.45000		102.42699		6.45000	102.40914			0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.24000		103.82124		8.25000	103.77289			10,015,100	3,229,116,500.00
ES23	On 25/01/2023	Spot Bond	8.92500		109.61784		8.93500	109.53490			12,006,300	53,580,008,900.00
ES26	On 02/04/2026	Spot Bond	9.24000		92.10377		9.25000	92.01787			359,562,400	10,839,844,500.00
ES33	On 15/09/2033	Spot Bond	9.87000		81.89291		9.89000	81.72976			28,278,100	27,667,114,900.00
ES42	On 25/04/2042	Spot Bond	9.96000		87.48913		9.98000	87.30183			10,876,900	32,539,114,400.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.49891			100.47718			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		97.45896			98.70915			64,440,000,000	32,220,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.36666			100.34506			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		101.15491			101.13394			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		101.63669			101.61534			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.45528			100.43355			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.41435			100.39458			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.17793			100.15814			0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000		101.67324			101.65524			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		101.21197			101.19242			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		100.59425			100.57444			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.32944		100.00000	11.30198			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.02661		100.00000	10.99990			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		99.92246			99.90289			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		98.85545			98.83295			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		99.91271			99.89072			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FR2A4D	On 15/09/2023	Spot Bond	0.00000		99.90621			99.88261			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.70000		96.25841		9.71000	100.44256			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.01699			99.99997			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.01691			99.99989			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.98750			100.96507			0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		101.99948			101.97825			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.20847			100.18526			200,000,000	100,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.21185			100.18826			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.50000		98.06157	10.51000		97.99118			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		100.02880			100.04918			0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.55000		109.84294	10.56000		109.78231			0	100,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.71186			101.68697			0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20500		133.81782	2.20500		133.74601			0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.21500		273.53533	2.21500		273.38867			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.41500		112.46262	2.42500		112.30469			0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.03000		152.59757	3.03000		152.51238			0	0.00
FRBI33	On 07/12/2033	Spot Bond	3.18000		191.77419	3.18000		191.66637			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.01000		104.81745	7.02000		104.79496			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.62700		66.32856	7.62800		66.28368			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41000		42.14213	9.41200		42.10494			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000		40.78913	9.65000		40.75277			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.22206			100.19425			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		102.19325			102.16705			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC112	On 20/06/2017	Spot Bond	0.00000		101.89838			101.87580			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		102.08439			102.05952			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	98.00000			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.00000			0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		102.06477			102.03930			0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		101.96752			101.94327			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		99.75690			99.72996			0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		102.03085			102.00581			0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.00000		6.00000	100.00000			0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		102.15975			102.13309			0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000		102.66360			102.63059			0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000		102.58456			102.55255			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	25.47624		100.09221	25.41446			0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.84308			101.82039			0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	111.72086			111.63069			0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	102.44249			102.41321			0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	103.17822			103.17822			0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	102.03892			102.01461			0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	102.06163			102.03705			0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.88245			101.86006			0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.92906			101.90529			0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	102.52810			102.49680			0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.89512			101.87178			0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	63.35297		13.22500	63.33058			0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	101.78650			101.76452			0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	101.78876			101.76675			0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	102.62423			102.59272			0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.87023			101.84720			0	0.00
FRC169		On 31/01/2025	Spot Bond	3.64500	101.21360		3.65500	101.06925			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC170	On 20/06/2018	Spot Bond	0.00000	101.95168			101.92764			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.95168			101.92764			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	102.49626			102.47242			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.71258			101.68864			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.90548			99.88188			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.83855			101.81592			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.79556			101.77346			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.93216			100.90592			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	102.10322			102.07727			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.65628			100.63491			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.92258			100.89661			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.09148			101.06632			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	102.41515			102.38527			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.91096			101.88742			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	102.42897			102.39986			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.77519			101.75334			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.92906			101.90529			0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.92906			101.90529			0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	99.92640			99.90776			0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.46962			101.44783			0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.54985			101.52689			0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.49945			101.48019			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.89300		10.00000	109.86400			0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	101.28434			101.26438			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC195	On 20/06/2024	Spot Bond		0.00000	102.03763			102.01251			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.26956			101.24952			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.48161			101.46234			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.24634			101.22634			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.24972			101.22966			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.22962			101.20727			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	101.11755			101.09726			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.22962			101.20727			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	101.11306			101.09286			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.82715			100.80410			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.85034		8.75000	100.82663			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	101.89286			101.86955			0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.55912		100.00000	11.53112			0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.59660		100.00000	10.57092			0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	96.97466			96.94644			0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	12.37957		100.00000	12.34957			0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	99.73449			99.71043			0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	22.62928		100.00000	22.57385			0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.78067			100.75830			0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	8.97550		100.00000	8.95376			0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	21.80212		100.00000	21.74931			0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.78063			100.75826			0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	21.77385		100.00000	21.72111			0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.77873			100.75642			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC218	On 07/11/2017	Spot Bond	0.00000		100.73995			100.71875			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.85255			100.83005			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.80103			100.77990			0	0.00
FRC221	On 31/01/2022	Spot Bond	3.01500		127.49206		3.01500	127.42082			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.64402			100.62323			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.63564			100.61513			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.63564			100.61513			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.49483			100.47228			0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		101.59457			101.57544			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.01817			99.99978			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		101.75059			101.73127			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		101.88098			101.85459			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		101.59026			101.56533			0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		101.34665			101.32524			0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		102.04568			102.02129			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		102.03438			102.01013			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.02110			99.99964			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		101.01099			100.98800			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.54500		123.53860		3.54500	123.46779			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		102.07066			102.04596			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		102.09107			102.06612			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.59500		123.17295		3.59500	123.10218			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.57500		123.31906		3.57500	123.24828			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC72	On 31/01/2017	Spot Bond	2.46000		129.77080		2.46000	129.70026			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.53000		138.79177		2.53000	138.71614			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		101.13250			101.10671			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		101.80758			101.78611			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		102.05710			102.03256			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		102.39268			102.36401			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		102.30653			102.27892			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		101.98108			101.95667			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.97883			101.95444			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		99.92908			99.91112			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.53149	100.00000		12.50114			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		52.45703	100.00000		52.32995			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		96.21231	100.00000		95.96498			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		23.66327	100.00000		23.60594			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		35.18990	100.00000		35.08004			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.37194	100.00000		12.34164			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.75867			101.73980			400,000,000	900,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.10801			102.08706			0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.28484			101.11939			0	10,000,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.75351			100.73202			10,000,000	10,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		99.45882			99.43996			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		97.80534			97.78728			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.50623			100.48539			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.17800		102.36300		2.17800	102.30815			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS101	On 31/01/2038	Spot Bond	2.54000		110.92357		2.54000	110.86304			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.02933			101.00919			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.38904		10.38000	101.36050			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.38904		10.38000	101.36050			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		80.09300			80.09300			0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		103.37705			103.35061			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.68000		108.26942		2.68000	108.20993			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.62000		207.20095		2.62000	207.08759			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.65000		108.83166		2.65000	108.77194			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.65000		206.33696		2.65000	206.22390			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		101.12807			101.10145			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.50000		111.64143		2.51000	111.48449			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.74000		107.15548		2.74000	107.09642			0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		101.38822			101.36986			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		55.57200			54.27100			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.66610			100.64757			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.84500		105.23928		2.84500	105.18098			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.77000		202.92460		2.77000	202.81276			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.82000		201.52310		2.82000	201.41175			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.43000		98.33099		2.44000	98.19288			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.85000		200.68788		2.85000	200.57683			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.12000		100.41464		3.12000	100.35827			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.07000		151.94610		3.07000	151.86110			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS127	On 31/01/2038	Spot Bond	3.57000		93.08949		3.57000	93.03609			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.06000		152.10866		3.06000	152.02362			0	0.00
FRS130	On 11/08/2015	Spot Bond	0.00000		100.57753			100.55890			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.12000		151.01877		3.12000	150.93305			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.36000		187.49667		3.36000	187.39248			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		97.92506			97.25451			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.50000		93.47168		3.50000	93.40403			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.47000		93.94840		3.47000	93.88060			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.28000		97.73171		3.28000	97.67642			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.33500		271.24467		2.33500	271.09836			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.22500		273.34357		2.22500	273.19693			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.94500		259.94711		2.94500	259.80262			200,000,000	100,000,000.00
FRS46	On 31/01/2022	Spot Bond	2.67500		130.10465		2.67500	130.03316			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.95150			100.92989			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.20500		129.72612		2.20500	129.65650			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.17451			101.15191			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.41641			101.39396			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.83186			100.80991			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.52000		107.94231		2.52000	107.88346			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		27.93965		104.97509	27.86897			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		27.63906		101.07593	27.57146			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		21.44126		100.44759	21.38911			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		29.24626		100.76967	29.17491			0	0.00
FRS79	On 10/07/2017	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	
FRS81	On 30/10/2042	Spot Bond	2.14000		117.48556		2.14000	117.42281			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	2.36000		112.99760		2.37000	112.83902			0	0.00	
FRS86	On 23/04/2018	Spot Bond	0.00000		98.85323			98.85214			0	0.00	
FRS87	On 31/01/2025	Spot Bond	2.39000		112.70544		2.40000	112.54721			0	0.00	
FRS88	On 28/05/2020	Spot Bond	0.00000		100.33844			100.31427			0	0.00	
FRS90	On 07/12/2023	Spot Bond	2.42500		341.50925		2.42500	341.32421			0	0.00	
FRS94	On 08/08/2018	Spot Bond	0.00000		100.72497			100.70352			0	0.00	
FRS96	On 24/08/2018	Spot Bond	0.00000		100.32852			100.30651			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	7.70000		102.24823		7.70000	102.22724			0	0.00	
FRX17	On 15/09/2017	Spot Bond	8.31500		102.38530		8.35500	102.28136			0	0.00	
FRX18	On 14/04/2018	Spot Bond	8.58000		106.39231		8.62000	106.26582			0	2,000,000,000.00	
FRX19	On 15/11/2019	Spot Bond	9.25500		99.73839		9.29500	99.57206			0	760,000,000.00	
FRX20	On 01/10/2020	Spot Bond	9.54000		98.44269		9.59000	98.21737			0	0.00	
FRX23	On 28/02/2023	Spot Bond	10.23500		89.10084		10.24500	89.02865			0	0.00	
FRX24	On 10/12/2024	Spot Bond	10.35000		102.41119		10.36000	102.32245			0.00	1,200,000,000	600,000,000.00
FRX26	On 01/10/2026	Spot Bond	10.61000		94.60278		10.62000	94.51440			0	500,000,000.00	
FRX30	On 31/01/2030	Spot Bond	10.93500		94.94623		10.94500	94.85077			0	3,000,000,000.00	
FRX31	On 21/02/2031	Spot Bond	11.07000		91.28756		11.08000	91.19329			0	0.00	
FRX45	On 14/04/2045	Spot Bond	10.41000		79.21543		10.43000	79.04682			0	0.00	
FS1A3	On 20/03/2038	Spot Bond	0.00000		101.61474			101.59564			0	0.00	
FS1A4	On 20/03/2038	Spot Bond	0.00000		101.63744			101.61806			0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FS1A5	On 20/03/2038	Spot Bond			0.00000	101.69413			101.67405			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond			0.00000	101.78488			101.76369			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond			0.00000	101.85294			101.83091			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond			0.00000	102.14778			102.12213			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond			0.00000	100.43431			100.41453			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond			0.00000	100.28983			100.26980			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond			0.00000	100.45032			100.42980			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond			0.00000	100.46809			100.44676			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond			0.00000	100.48289			100.46088			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond			0.00000	100.54791			100.52293			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond			100.00000	54.00626	100.00000	53.87543				0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond			100.00000	9.06075	100.00000	9.03880				0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond			100.00000	1.52014	100.00000	1.51646				0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond			100.00000	0.25504	100.00000	0.25442				0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond			100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond			100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond			100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond			100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond			100.00000	10.50557	100.00000	10.48012				0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond			100.00000	1.76254	100.00000	1.75827				0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond			100.00000	0.29571	100.00000	0.29499				0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond			100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond			100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond			100.00000	0.00000	100.00000	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.33611			101.31507			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.53500		101.47403		9.54500	101.43172			0.00	0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		101.07985			101.05984			0.00	0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.34571			100.32518			0.00	0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.35023			100.32944			0.00	0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.37953			100.35700			0.00	0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.41549			100.39083			0.00	0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.43791			100.41192			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		100.55010			100.53236			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.68540		100.00000	9.66193			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		20.00215		100.00000	19.95369			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		10.99774		100.00000	10.97109			0.00	0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		11.13122		100.00000	11.09647			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		100.87777			100.85755			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.91208			100.89107			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.95463			100.93264			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		101.01367			100.99030			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
GRT02	On 13/05/2016	Spot Bond		0.00000	101.04405			101.02456			0.00	10,000,000	10,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.18888			101.16807			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.64104			100.62291			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	99.99989			99.98064			0.00	3,680,000,000	1,840,000,000.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.46645			100.44418			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	101.64609			101.62539			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	102.08912			102.06761			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.99746			100.97165			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.16903		100.00000	10.14440			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.11665			101.09728			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	99.92261			99.90303			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.79661			100.77563			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.80585			100.78462			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	101.39992			101.38220			0.00	0	0.00
HILC21	On 07/08/2015	Spot Bond		0.00000	100.62108			100.60334			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	101.11376			101.09235			0.00	24,600,000,000	12,300,000,000.00
HMS1B9	On 19/07/2015	Spot Bond		7.50951	92.60174		7.50951	92.58287			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HMS1C4	On 19/07/2015	Spot Bond	0.00000		101.16321			101.14083			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.50949		104.41639		8.50949	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		101.22675			101.20314			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.95966		104.41639		8.95966	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		101.30437			101.27925			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		101.20273			101.18088			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.38249			101.35824			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.69635			100.67404			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.89300		10.00000	109.86400			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.41500		103.81249		9.42500	103.77074			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.54201			100.51730			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.50955			100.48633			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.63500		108.05707		8.64500	107.98985			600,000,000	1,580,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.08500		276.04282		2.08500	275.89579			0	3,220,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.08500		282.19520		2.08500	282.04489			0	400,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.86000		98.11903		9.88000	97.92941			0	2,230,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.90000		97.69726		9.92000	97.50597			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		39.11523		100.00000	39.02048			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		94.24815		100.00000	94.00833			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HWF05U	On 09/10/2016	Spot Bond	100.00000		43.10054		100.00000	42.99498			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		34.56401		100.00000	34.48027			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		109.89300		10.00000	109.86400			0	0.00
I2025	On 31/01/2025	Spot Bond	1.75000		119.12682		1.76000	118.96096			25,800,473,500	20,797,489,300.00
I2038	On 31/01/2038	Spot Bond	1.92000		123.66072		1.92000	123.59532			12,484,502,800	05,178,260,400.00
I2046	On 31/03/2046	Spot Bond	2.07000		120.25945		2.07000	120.19544			5,650,284,500	88,338,847,200.00
I2050	On 31/12/2050	Spot Bond	1.99000		131.89733		1.99000	131.82733			1,630,447,100	55,209,455,400.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.63572			101.61655			0	0.00
IBL21	On 15/03/2016	Spot Bond	8.18000		103.21252		8.18000	103.19004			0	0.00
IBL22	On 15/03/2018	Spot Bond	8.28500		106.49569		8.29500	106.44729			0	0.00
IBL28	On 18/08/2016	Spot Bond	8.00000		102.86273		8.00000	102.84044			0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.79129			100.77045			0	0.00
IBL34	On 31/01/2017	Spot Bond	1.30000		132.18148		1.30000	132.11383			0	0.00
IBL36	On 31/01/2022	Spot Bond	2.27500		133.25718		2.27500	133.18541			0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		102.04680			102.02595			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.40500		102.53939		8.41500	102.49159			0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		99.93121			99.91378			0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.56798			100.54918			8,240,000,000	4,120,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.60023			100.58049			0	490,000,000.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.89300		10.00000	109.86400			0	0.00
IBL45	On 21/12/2018	Spot Bond	9.03000		96.73193		9.04000	100.66870			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.51500		94.65770		9.52500	94.59874			0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		99.89227			99.87380			0	0.00
IBL49	On 02/04/2018	Spot Bond	9.01500		97.29552		9.02500	97.24834			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL50	On 02/08/2020	Spot Bond	9.56500	101.36594	9.57500	101.30032				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.74119		100.72141				0.00	0	7,200,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	99.89096		99.87030				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.94000	101.87249	7.94000	101.85058				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.81000	101.03388	8.82000	100.98319				0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.93066		100.90847				0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.56639		100.54685				0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.05500	103.47298	8.06500	103.43492				0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.77000	104.23773	8.78000	104.18180				0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.90500	105.20805	9.91500	105.12183				0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	101.43308		101.41265				0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.93953		100.92000				0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.75643		100.73647				0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.87158		100.85132				0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.88901		100.86834				0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000	99.98115		99.96223				0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond	3.00500	127.56803	3.00500	127.49679				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00960	100.00000	0.00958				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	101.03611		101.01686				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	101.01221		100.99201				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.55000	96.13209	9.56000	96.06764				0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.37028		100.34978				0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.25007		100.22888				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	
IDCG06	On 24/11/2024	Spot Bond	10.24000		96.34049		10.25000	96.25635			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.80321		5.00000	101.78932			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.71771		5.00000	100.70412			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.96244		4.00000	100.95158			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.59694		4.00000	100.58605			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		46.84013		100.00000	46.72541			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		46.65563		100.00000	46.54137			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		46.65563		100.00000	46.54137			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		104.92577		9.20000	104.90000			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.57306			100.54916			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.24072		100.00000	7.22318			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.69935			100.67151			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		96.21231		100.00000	95.96498			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		15.06129		100.00000	15.02441			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		21.12570		100.00000	21.07453			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.57451		100.00000	1.57150			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.93926		100.00000	9.91492			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.80571		100.00000	9.78195			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.93615		100.00000	10.90936			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		32.06161		100.00000	31.98308			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		92.87532		100.00000	92.63959			0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		85.28037		100.00000	85.08159			0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		84.10138		100.00000	83.90805			0.00	0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		96.66987		100.00000	96.41878			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
IN300U	On 30/06/2015	Spot Bond	100.00000		96.71740		100.00000	96.46618			0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		93.35038		100.00000	93.11224			0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		89.18523		100.00000	88.90120			0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		82.95455		100.00000	82.76644			0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		83.50089		100.00000	83.25457			0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		84.29561		100.00000	84.10138			0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.96494		6.40000	99.98247			0	0.00
INA525	On 17/06/2015	Spot Bond	6.40000		99.84244		6.40000	99.79003			0	0.00
INA529	On 14/07/2015	Spot Bond	6.45000		99.36786		6.45000	99.31554			0	0.00
INA530	On 21/07/2015	Spot Bond	6.45000		99.24587		6.45000	99.19368			0	0.00
INA531	On 28/07/2015	Spot Bond	6.45000		99.12418		6.45000	99.07211			0	0.00
INA533	On 11/08/2015	Spot Bond	6.60000		98.85598		6.60000	98.80299			0	0.00
INA534	On 18/08/2015	Spot Bond	6.60000		98.73244		6.60000	98.67959			0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		98.36366		6.60000	98.31120			0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.85525			101.82886			0	0.00
ING115	On 31/03/2016	Spot Bond	10.93144		102.75957	10.91749	10.91749	102.64432			0	0.00
ING116	On 31/03/2016	Spot Bond	10.93144		102.10458	10.91749	10.91749	101.99007			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.91715			101.89346			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.88040			101.85720			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.21322		6.50000	101.19553			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		102.00823			101.98348			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		93.36489			93.36489			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		99.91805			99.89759			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond	0.00000	101.13571			101.11614			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.89300		10.00000	109.86400			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	101.85931			101.83556			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	103.89667			103.87505			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	101.03876			101.02024			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000	98.33578			98.31749			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000	98.19756			98.17916			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000	74.79508		100.00000	74.64213			0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000	100.48048			100.45959			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.85644			100.82780			0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000	91.70854		100.00000	91.47870			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.89300		10.00000	109.86400			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	101.24618			101.22512			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	101.26223			101.24090			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.69000	101.58148		8.69000	101.55788			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	101.47124			101.44985			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	101.50615			101.48427			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	101.52945			101.50724			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	101.17317			101.15264			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	101.23219			101.21061			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000	101.19651			101.17557			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000	101.01319			100.99542			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.90000	98.21030		9.91000	98.14104			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.88643			101.86604			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond	8.97500		103.60489		8.98500	103.55957			0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		101.36409			101.34176			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.34236			101.32079			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		99.75002			99.72869			0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.95039			101.92629			0	0.00
IV014	On 22/06/2015	Spot Bond	8.08000		105.01678		8.09000	104.99325			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		101.07858			101.05663			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.02248			100.04496			0	0.00
IV017	On 31/01/2022	Spot Bond	3.55500		127.89352		3.55500	127.82019			0	0.00
IV019	On 31/03/2028	Spot Bond	3.62000		148.86820		3.62000	148.78274			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		101.66039			101.63582			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.39888			101.37520			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.26187			101.23774			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		99.97788			99.95586			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		101.79208			101.76801			0	0.00
IV030	On 31/01/2025	Spot Bond	3.75000		108.02066		3.76000	107.91141			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.75000		108.02066		3.76000	107.91141			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		99.99982			99.97667			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.70182			100.67670			0	0.00
IV08	On 30/04/2018	Spot Bond	10.57000		109.23621		10.58000	109.18008			0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		103.00202			102.97601			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.72000		141.79919		3.72000	141.71742			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		88.16425		100.00000	87.95181			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV533U	On 13/08/2015	Spot Bond	100.00000		85.28037		100.00000	85.08159			0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		83.90805		100.00000	83.71560			0	0.00
IWA524	On 11/06/2015	Spot Bond	6.40000		99.85992		6.40000	99.85992			0	0.00
IWA528	On 09/07/2015	Spot Bond	6.45000		99.61274		6.45000	99.61274			0	0.00
IWA529	On 16/07/2015	Spot Bond	6.45000		99.49015		6.45000	99.49015			0	0.00
IWA530	On 23/07/2015	Spot Bond	6.45000		99.36786		6.45000	99.36786			0	0.00
IWA531	On 30/07/2015	Spot Bond	6.45000		98.76089		6.45000	98.76089			0	0.00
IWA534	On 20/08/2015	Spot Bond	6.60000		98.69720		6.60000	98.64438			0	0.00
IWA537	On 03/09/2015	Spot Bond	6.60000		98.45121		6.60000	98.39866			0	0.00
IWA538	On 10/09/2015	Spot Bond	6.60000		98.32868		6.60000	98.27626			0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.04608			101.02704			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.89300		10.00000	109.86400			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.06999			101.05064			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.30213			101.28077			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.43263			100.41294			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.44848			100.42592			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.21129			100.19023			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		101.24628			101.22521			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		101.25430			101.23310			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		101.27036			101.24888			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		101.19810			101.17786			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		101.10670			101.08542			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.91240			100.89119			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC023	On 19/09/2016	Spot Bond	0.00000		99.84176			99.82156			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.55557			100.53492			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.30971			100.29027			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.30669			100.28744			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		101.41164			101.38902			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.98515			100.96465			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		99.85363			99.83490			0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		101.55234			101.53052			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		101.59216			101.56978			0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		101.59215			101.56978			0	0.00
IVC036	On 16/07/2019	Spot Bond	9.37000		103.46306		9.38000	103.40354			0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		16.15662		100.00000	16.12047			0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.28278		100.00000	11.25514			0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		101.08027			101.06068			0	0.00
IVC040	On 24/07/2021	Spot Bond	9.57000		102.54312		9.58000	102.47139			0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.92971			100.90808			0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.57728			100.55665			0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		99.92794			99.90971			0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		104.59699			104.57767			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.94598			100.92631			0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		101.96998			101.95003			0	0.00
IVC047	On 27/10/2015	Spot Bond	6.88000		101.10992		6.89000	101.08760			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.80775			100.78525			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC049	On 21/11/2019	Spot Bond		0.00000	100.46659			100.44431			0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.17647			100.15433			0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	100.84451			100.82224			0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	100.63901			100.61839			0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	100.69733			100.67480			0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	100.16487			100.14421			0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	101.72083			101.69837			0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	100.88324			100.86270			0	0.00
IVC059	On 09/06/2016	Spot Bond	100.00000	49.01954		100.00000	100.00000				3,000,000,000	3,000,000,000.00
JAS01	On 31/01/2018	Spot Bond		0.00000	101.08392			101.05803			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.92319			100.90120			600,000,000	300,000,000.00
JDG03	On 15/04/2016	Spot Bond		0.00000	101.05773			101.03587			0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	53.87543		100.00000	53.74491				0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	102.12862			102.10682			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.10295			100.08292			0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	99.91689			99.89587			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.06588			100.04391			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	88.13559		100.00000	87.92271				0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	102.39430			102.36988			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.98685			100.96082			0	0.00
KW01	On 31/10/2027	Spot Bond		8.79000	136.63585		8.80000	136.51131			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	101.59100			101.57032			0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	99.92133			99.89996			0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.13872			100.16572			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
LBK07	On 16/09/2017	Spot Bond	0.00000		99.78373			99.76441			0	0.00	
LBK08	On 30/10/2019	Spot Bond	0.00000		101.28930			101.26712			0	0.00	
LBK11	On 28/11/2019	Spot Bond	10.51500		97.23376		10.52500	97.17245			0	0.00	
LBK12U	On 25/02/2020	Spot Bond	9.71000		102.81530		9.71000	102.78837			0	0.00	
LEW01	On 31/10/2016	Spot Bond	0.00000		100.89434			100.87302			0	0.00	
LGL02	On 13/08/2017	Spot Bond	9.00500		99.89733		9.01500	99.85395			0	3,260,000,000.00	
LGL03	On 03/04/2018	Spot Bond	9.13500		97.78579		9.14500	97.73814			0	700,000,000.00	
LGL04	On 14/08/2020	Spot Bond	10.18500		98.90954		10.19500	98.84389			0	680,000,000.00	
LGL05	On 12/12/2021	Spot Bond	0.00000		99.97769			99.95569			0	0.00	
LHL01	On 13/12/2015	Spot Bond	0.00000		99.88525			99.85631			0	0.00	
LHL02	On 13/12/2015	Spot Bond	7.90000		101.30367		7.91000	101.27715			0	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000		99.87464			99.84305			0	0.00	
LOM01	On 25/11/2019	Spot Bond	0.00000		100.50688			100.47690			0	0.00	
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.47398			100.45238			0	0.00	
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.48940			100.46696			0	0.00	
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.52440			100.50035			0	0.00	
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.55003			100.53089			0	0.00	
MAQ065	On 14/12/2015	Spot Bond	0.00000		99.92299			99.90375			0	0.00	
MAQ068	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
MAQ069	On 09/07/2015	Spot Bond	0.00000		99.51244			99.49503			0	0.00	
MAQ070	On 30/07/2015	Spot Bond	0.00000		99.15521			99.13796			0	0.00	
MAQ071	On 11/08/2015	Spot Bond	0.00000		98.93448			98.91701			0	0.00	
MAQ072	On 10/09/2015	Spot Bond	100.00000		80.04386		100.00000	79.86871			0.00	29,300,000,000	21,200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	101.80889			101.79009			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	101.82233			101.80338			0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	101.92698			101.89954			0	0.00
MBC024	On 05/09/2015	Spot Bond		0.00000	98.49706			98.47958			0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	101.49856			101.47867			0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	102.19509			102.17460			0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	101.52934			101.50970			0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.18427			100.16694			0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.42415			100.40433			0	59,000,000.00
MBF039	On 17/04/2017	Spot Bond		0.00000	101.15844			101.13910			0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.67537			100.65658			0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.68029			100.66080			0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.69549			100.67557			0	100,000,000.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.05684			100.03788			0	0.00
MBF044	On 11/04/2016	Spot Bond		0.00000	101.13172			101.11222			0	0.00
MBF045	On 13/04/2018	Spot Bond		0.00000	101.21407			101.19356			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		62.31504	100.00000	62.16408				0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		22.80393	100.00000	22.74807				0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		22.08619	100.00000	22.03210				0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		22.17385	100.00000	22.11954				0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		21.30254	100.00000	21.25094				0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		22.28251	100.00000	22.22853				0	0.00
MBP34	On 29/04/2018	Spot Bond		0.00000	100.87151			100.85125			0	0.00
MBSA01	On 16/04/2019	Spot Bond		9.03000	101.37723	9.04000	101.32083				0	540,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
MBSA02	On 15/04/2019	Spot Bond		9.05000	100.90366		9.06000	100.84746			0	0.00	
MBSA03	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
MEFSA3	On 05/10/2016	Spot Bond		0.00000	101.32355			101.30273			0	0.00	
MEFSA4	On 05/01/2019	Spot Bond		0.00000	103.34729			103.32523			0	0.00	
MEFSA6	On 05/07/2026	Spot Bond		0.00000	103.49620			103.47313			0	0.00	
MEFSB3	On 05/10/2016	Spot Bond		8.22000	102.00551		8.23000	101.97073			0	0.00	
MEFSB4	On 05/01/2019	Spot Bond		9.02000	104.99654		9.03000	104.94082			0	0.00	
MEFSB5	On 05/01/2022	Spot Bond		9.82500	105.20737		9.83500	105.13166			0	0.00	
MFS1A1	On 20/12/2015	Spot Bond		0.00000	101.62607			101.60682			0	0.00	
MFS1A2	On 20/12/2018	Spot Bond		0.00000	101.68280			101.66286			0	0.00	
MFS1B	On 20/09/2019	Spot Bond		9.86500	103.63866		9.87500	103.57639			0	0.00	
MGL01	On 15/09/2015	Spot Bond		7.05000	102.35214		7.06000	102.33007			0.00	11,000,000,000	7,970,000,000.00
MIL02	On 31/05/2017	Spot Bond		9.14500	99.62271		9.15500	99.58076			0	0.00	
MMIG01	On 17/03/2024	Spot Bond		0.00000	99.88399			99.86435			0	0.00	
MMIG02	On 17/03/2026	Spot Bond		9.70000	103.90610		9.71000	103.83550			0	400,000,000.00	
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.23322			100.20985			0	0.00	
MMS01U	On 10/12/2016	Spot Bond		100.00000	32.84757		100.00000	32.76800			0	0.00	
MQB02	On 31/05/2017	Spot Bond		8.84500	99.61185		8.85500	99.57063			0	140,000,000.00	
MTN03	On 13/07/2015	Spot Bond		7.00000	104.04150		7.01000	104.02074			0	0.00	
MTN04	On 13/07/2017	Spot Bond		8.83500	106.57481		8.84500	106.53033			0	510,000,000.00	
N4A211	On 14/08/2020	Spot Bond		100.89771	6.83657		100.89771	6.81988			0	0.00	
N4A302	On 14/08/2020	Spot Bond		100.61875	6.92557		100.61875	6.90870			0	0.00	
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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
N5C23	On 20/06/2023	Spot Bond	100.00000	8.15469		100.00000	0.06468				53,000,000,000	48,000,000,000.00
N5D23	On 20/06/2023	Spot Bond	100.00000	9.28910		100.00000	0.06468				50,400,000,000	25,200,000,000.00
N5E23	On 20/06/2023	Spot Bond	100.00000	10.23618		100.00000	0.06468				0	0.00
N5F23U	On 20/06/2023	Spot Bond	100.00000	11.01673		100.00000	0.06468				0	0.00
NAM01	On 19/11/2022	Spot Bond	9.27000	95.16395		9.28000	95.08944				400,000,000	200,000,000.00
NBK10A	On 25/07/2016	Spot Bond	7.70500	101.76424		7.70500	101.74298				0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.38500	98.37985		9.39500	98.31385				0	0.00
NBK12A	On 19/03/2021	Spot Bond	9.15000	103.12891		9.16000	103.05945				0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.60500	102.92258		9.61500	102.83766				0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.30440			101.28502				10,000,000	21,400,000.00
NBK14A	On 26/06/2021	Spot Bond	9.51000	103.28669		9.52000	103.21545				0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.34831			100.32913				0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.75000	98.25419		9.76000	98.18141				0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	101.38033			101.36081				0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.39000	97.36576		10.40000	97.28074				0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	101.00493			100.98616				0	700,000,000.00
NBK17A	On 22/04/2026	Spot Bond	10.57000	97.38415		10.58000	97.29480				0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.37245			100.35346				0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.49500	99.33292		9.50500	99.26903				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK18B	On 20/03/2017	Spot Bond	0.00000		101.38642			101.36731			0	0.00
NBK19A	On 01/06/2022	Spot Bond	9.90000		98.97000		9.91000	98.89477			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		101.26488			101.24520			0	0.00
NBK20A	On 01/06/2026	Spot Bond	10.64000		98.48834		10.65000	98.39741			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		101.57769			101.55707			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.60658			100.58683			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.61425			100.59376			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.63045			100.60942			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.65974			100.63843			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.67482			100.65229			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		101.13198			101.10931			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		100.20449			100.18384			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.88000		103.40387		6.89000	103.38203			0	4,872,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.26369			100.24581			0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.05000		110.97583		9.06000	110.91275			0	3,060,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.96500		37.68062		10.97500	37.63804			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.18415			101.16137			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.75000		103.21308		7.75000	103.19175			15,600,000,000	7,800,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		101.62280			101.60277			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		96.82163			96.80315			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.18932			100.16826			0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.94581			100.92434			0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.92985			100.90822			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	93.29311			93.27400			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.31449			101.29547			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.59788			100.57566			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	99.78219			99.76175			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	99.79401			99.77464			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	102.00215			101.98108			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	99.80123			99.78252			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	99.78759			99.76832			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	99.78774			99.76849			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.84650			100.82632			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	99.75549			99.73331			0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.13500	105.37612	10.14500	105.28942				0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	99.75699			99.73495			0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.17000	104.22636	10.18000	104.13835				0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	99.75549			99.73331			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	99.78008			99.76013			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	99.82000			99.80004			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	99.75309			99.73070			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	99.75008			99.72743			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000	100.18738			100.16654			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000	101.33830			101.31715			0	0.00
NED11	On 17/09/2015	Spot Bond	6.99000	103.33073	7.00000	103.30855				0	180,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	101.07716			101.05268			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NED14	On 29/11/2023	Spot Bond	0.00000		99.03360			99.00912			400,000,000	200,000,000.00
NED15	On 08/04/2024	Spot Bond	10.23000		103.29250		10.24000	103.20653			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.11413			100.09008			0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		101.32290			101.29948			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		101.34523			101.32078			0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		101.18153			101.16205			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		117.02453		9.44500	116.99519			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		100.29931			100.27406			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.89300		10.00000	109.86400			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.23500		169.06139		2.23500	168.97067			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.61000		110.58873		2.62000	110.43303			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		184.81772		3.45000	184.71820			0	0.00
NILB13	On 31/01/2025	Spot Bond	3.00000		106.77309		3.01000	106.61802			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.21000		139.55328		3.21000	139.47471			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.12000		151.01877		3.12000	150.93305			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.91500		105.30297		8.92500	105.23673			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.54500		104.03815		9.55500	103.97159			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.54458			100.52443			0	1,280,000,000.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.38651			100.36707			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.40005			100.37993			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.39196			100.37224			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		100.41569			100.39479			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1B10	On 22/05/2020	Spot Bond	9.74500	105.02618		9.75500	104.94726			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.40814			100.38761			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.40275			100.38249			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000	100.43877			100.41670			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.94500	104.02700		9.95500	103.95971			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.41354			100.39274			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.41624			100.39530			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000	100.46190			100.43867			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.51561			100.48967			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.48290			100.45861			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.42432			100.40298			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.82000	110.42543		8.83000	110.36819			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.60000	115.16678		9.61000	115.08073			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.13000	172.09070		2.13000	171.99883			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.54000	112.51629		10.55000	112.40732			0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.22159			101.20127			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.00207			100.98303			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	101.72562			101.70472			2,460,000,000	1,230,000,000.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.14723			100.12648			800,000,000	400,000,000.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.31632			100.29513			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.34219			100.31775			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.41711			100.38720			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.91284		100.00000	16.87187			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	92.13012		100.00000	91.90095			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	6.89000	101.80792	6.90000	101.78542			0.00	0	500,000,000.00	
OML02	On 21/11/2024	Spot Bond	0.00000	100.30855		100.28547			0.00	0	0.00	
OML03	On 27/11/2024	Spot Bond	10.06500	97.51503	10.07500	97.45440			0.00	0	0.00	
OML04	On 19/03/2025	Spot Bond	0.00000	99.82674		99.80466			0.00	0	0.00	
OML05	On 19/03/2025	Spot Bond	10.23000	100.45740	10.24000	100.39351			0.00	0	1,500,000,000.00	
OML06	On 19/03/2027	Spot Bond	10.78500	100.12746	10.79500	100.05234			0.00	0	1,500,000,000.00	
OML07	On 19/03/2030	Spot Bond	11.39000	99.93763	11.40000	99.85050			0.00	0	1,000,000,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	36.28202	100.00000	36.19413			0.00	0	0.00	
PBET01	On 13/09/2015	Spot Bond	0.00000	99.60000		99.58000			0.00	0	0.00	
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.89300	10.00000	109.86400			0.00	0	0.00	
PMM16	On 02/09/2015	Spot Bond	0.00000	101.99925		101.97945			0.00	0	0.00	
PMM17	On 06/03/2016	Spot Bond	0.00000	100.00989		100.03670			0.00	0	0.00	
PMM18	On 04/11/2015	Spot Bond	0.00000	100.72054		100.70134			0.00	0	0.00	
PMM19	On 13/05/2016	Spot Bond	0.00000	100.56096		100.54074			0.00	0	0.00	
PPC001	On 28/03/2016	Spot Bond	0.00000	101.59271		101.57231			0.00	0	0.00	
PPC002	On 31/12/2018	Spot Bond	0.00000	101.64829		101.62679			0.00	0	0.00	
PPC003	On 31/10/2019	Spot Bond	0.00000	101.06359		101.04255			0.00	0	0.00	
PPC004	On 30/06/2021	Spot Bond	9.80000	104.67047	9.81000	104.59787			0.00	0	0.00	
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.87388		100.85405			0.00	0	0.00	
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.89773		100.87735			0.00	0	0.00	
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.90846		100.88784			0.00	0	0.00	
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.93230		100.91113			0.00	0	0.00	
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.03474		101.01121			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	
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.05855			101.03447			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.95372			100.93098			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.21000		42.86834		8.22000	42.81554			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	5.90000		105.11878		5.91000	105.09931			0.00	0	37,570,000,000.00
R158P	On 15/09/2015	Spot Bond	6.58000		98.29881		6.58000	98.28139			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.68000		111.31832		6.68000	111.29845			0.00	5,274,639,000	56,889,513,300.00
R159P	On 15/09/2016	Spot Bond	6.51000		92.24012		6.51000	92.22406			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.39000		115.11545		8.40000	120.24592			0.00	64,311,228,900	71,337,228,500.00
R187P	On 21/12/2026	Spot Bond	8.13000		39.90629		8.14000	39.85337			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.05000		37.20619		8.06000	37.15335			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.72500		283.13016		1.72500	282.98211			0.00	15,931,988,600	23,711,818,500.00
R202	On 07/12/2033	Spot Bond	1.82000		231.94488		1.82000	231.82298			0.00	79,808,492,800	24,414,870,500.00
R2023	On 28/02/2023	Spot Bond	8.20500		99.58532		8.21500	99.50809			0.00	92,857,015,900	106,490,455,700.00
R203	On 15/09/2017	Spot Bond	7.28500		103.93300		7.29500	103.89199			0.00	83,631,649,500	14,895,696,100.00
R2030	On 31/01/2030	Spot Bond	8.77500		96.55834		8.78500	96.45760			0.00	79,017,934,200	67,801,091,000.00
R2032	On 31/03/2032	Spot Bond	8.87000		96.23776		8.88500	96.09039			0.00	50,939,725,200	109,373,262,700.00
R2037	On 31/01/2037	Spot Bond	8.95500		98.73966		8.97500	98.53270			0.00	40,596,478,000	75,932,188,500.00
R204	On 21/12/2018	Spot Bond	7.60000		101.00214		7.61000	104.94176			0.00	13,563,710,700	43,414,805,500.00
R2044	On 31/01/2044	Spot Bond	9.05000		100.09489		9.07000	99.87255			0.00	61,032,311,500	45,715,784,800.00
R2048	On 28/02/2048	Spot Bond	9.04500		99.34415		9.06500	99.11740			0.00	13,335,654,200	22,346,483,800.00
R207	On 15/01/2020	Spot Bond	7.86500		100.60004		7.87500	100.54119			0.00	78,639,888,700	93,808,686,200.00
R208	On 31/03/2021	Spot Bond	8.00000		95.59819		8.01000	95.53358			0.00	68,689,068,800	113,985,392,800.00
R209	On 31/03/2036	Spot Bond	8.91000		76.22801		8.93000	76.05887			0.00	31,984,280,200	115,497,675,900.00
R210	On 31/03/2028	Spot Bond	1.72000		175.82740		1.72000	175.73545			0.00	190,335,900	75,263,783,200.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R211	On 31/01/2017	Spot Bond	0.60000	133.66504	0.60000	133.59920		0.00	8,000,373,300	24,776,354,800.00	
R212	On 31/01/2022	Spot Bond	1.70500	137.90179	1.70500	137.82967		0.00	36,200,535,000	71,865,965,800.00	
R213	On 28/02/2031	Spot Bond	8.82000	86.61878	8.83000	86.52367		0.00	83,322,222,300	63,280,759,700.00	
R214	On 28/02/2041	Spot Bond	8.96000	77.22747	8.98000	77.05019		0.00	34,102,634,100	16,740,343,400.00	
R228C	On 15/09/2015	Spot Bond	6.58000	98.29881	6.58000	98.28139		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	6.50000	95.24955	6.50000	95.23300		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	6.51000	92.24012	6.51000	92.22406		0.00	0	0.00	
R327C	On 21/06/2015	Spot Bond	6.65000	99.81814	6.65000	99.79999		0.00	0	0.00	
R328C	On 21/12/2015	Spot Bond	6.52000	96.67237	6.52000	96.65533		0.00	0	0.00	
R329C	On 21/06/2016	Spot Bond	6.50000	93.63898	6.50000	93.62253		0.00	0	0.00	
R330C	On 21/12/2016	Spot Bond	6.56000	90.61106	6.56000	90.59499		0.00	0	0.00	
R331C	On 21/06/2017	Spot Bond	7.26000	86.53806	7.27000	86.50416		0.00	0	0.00	
R332C	On 21/12/2017	Spot Bond	7.31000	83.40500	7.32000	83.36820		0.00	0	0.00	
R333C	On 21/06/2018	Spot Bond	7.60500	79.77422	7.61500	79.73459		0.00	0	0.00	
R334C	On 21/12/2018	Spot Bond	7.58500	76.90418	7.59500	76.86231		0.00	0	0.00	
R335C	On 21/06/2019	Spot Bond	7.56500	74.15169	7.57500	74.10778		0.00	0	0.00	
R336C	On 21/12/2019	Spot Bond	7.55500	71.48030	7.56500	71.43455		0.00	0	0.00	
R337C	On 21/06/2020	Spot Bond	7.82500	67.98393	7.83500	67.93670		0.00	0	0.00	
R338C	On 21/12/2020	Spot Bond	7.80500	65.49385	7.81500	65.44523		0.00	0	0.00	
R339C	On 21/06/2021	Spot Bond	7.92000	62.61495	7.93000	62.56529		0.00	0	0.00	
R340C	On 21/12/2021	Spot Bond	7.89000	60.34341	7.90000	60.29270		0.00	0	0.00	
R341C	On 21/06/2022	Spot Bond	7.86000	58.17109	7.87000	58.11944		0.00	0	0.00	
R342C	On 21/12/2022	Spot Bond	7.83000	56.09317	7.84000	56.04071		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
R343C	On 21/06/2023	Spot Bond		7.79000	54.14693		7.80000	54.09374			0	0.00
R344C	On 21/12/2023	Spot Bond		7.75000	52.28838		7.76000	52.23455			0	0.00
R345C	On 21/06/2024	Spot Bond		8.33000	47.86671		8.34000	47.81451			0	0.00
R346C	On 21/12/2024	Spot Bond		8.29000	46.12122		8.30000	46.06875			0	0.00
R347C	On 21/06/2025	Spot Bond		8.25000	44.45649		8.26000	44.40382			0	0.00
R348C	On 21/12/2025	Spot Bond		8.21000	42.86834		8.22000	42.81554			0	0.00
R349C	On 21/06/2026	Spot Bond		8.17000	41.35284		8.18000	41.29996			0	0.00
R350C	On 21/12/2026	Spot Bond		8.13000	39.90629		8.14000	39.85337			0	0.00
R351C	On 21/06/2027	Spot Bond		8.09000	38.52518		8.10000	38.47227			0	0.00
R352C	On 21/12/2027	Spot Bond		8.05000	37.20619		8.06000	37.15335			0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	103.03868			103.01522			0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	103.66080			103.63556			0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	102.50410			102.48045			0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.02176			99.99963			0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	29.43324		100.00000	29.36193			0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	15.09827		100.00000	15.06129			0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	34.81698		100.00000	34.73264			0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	88.19553		100.00000	87.98849			0	0.00
RCSB5U	On 10/12/2016	Spot Bond		100.00000	38.36253		100.00000	38.26959			0	0.00
RCSB6U	On 31/03/2018	Spot Bond		100.00000	19.73545		100.00000	19.68659			0	0.00
RDF01U	On 04/09/2017	Spot Bond		100.00000	20.76382		100.00000	20.70850			0	0.00
RDF02U	On 04/12/2020	Spot Bond		100.00000	8.66285		100.00000	8.63777			0	0.00
RDF03U	On 04/04/2018	Spot Bond		100.00000	15.78745		100.00000	15.74539			0	0.00
RDF04U	On 04/10/2018	Spot Bond		100.00000	12.79071		100.00000	12.75663			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.83994	100.00000		9.81372			0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		99.99990			99.98039			0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.01436			101.85055			0	100,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.32040			100.29894			0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.33651			100.31396			0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.33155			100.31198			0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		101.54212			101.52260			0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		101.55564			101.53556			0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		100.29591			100.27724			3,600,000,000	1,200,000,000.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		100.30826			100.28881			0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		100.46389			100.44175			0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		100.38489			100.36640			0	0.00
RED101	On 13/06/2017	Spot Bond	0.00000		100.16230			100.13521			0	2,008,400,000.00
RES01U	On 02/03/2018	Spot Bond	100.00000		15.87999	100.00000		15.84153			0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		11.13982	100.00000		11.11283			0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.22947	100.00000		9.20712			0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.52841	100.00000		8.50774			0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.54753			100.52767			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		101.35893			101.33789			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.80009			100.77842			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.09706			100.07808			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		101.45891			101.43862			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.29519			100.27413			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RES30	On 07/03/2021	Spot Bond	0.00000		100.01425			100.03952			0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		101.33721			101.31777			0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		101.09951			101.07837			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		88.66489			88.61177			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		83.95593			83.91306			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		92.30754			92.24260			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		91.44694			91.37888			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		102.32041			102.28925			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		84.75888			84.72403			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		95.17897			95.12684			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		106.29583	12.35000		106.26066			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.66715		100.00000		14.63162			0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		99.91185			99.88959			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	5.65815		100.00000		5.64459			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	38.43009		100.00000		38.33597			0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	56.69066		100.00000		56.55332			0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	14.75338		100.00000		14.69952			0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	41.51376		100.00000		41.41319			0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		101.04906			101.00557			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		79.20510			79.17550			0	0.00
RW21	On 21/04/2021	Spot Bond	9.30000		104.34202	9.31000		104.27084			0	2,360,000,000.00
RW23	On 10/12/2023	Spot Bond	9.65500		99.19754	9.66500		99.11523			0	0.00
RW28	On 10/12/2028	Spot Bond	10.08000		101.23015	10.09000		101.12945			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	0.00000		96.31748			96.31298			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.88000		104.47825		7.88000	104.45632			0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		109.89300		10.00000	109.86400			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.32396			100.30076			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.52500		100.54948		9.53500	100.50228			0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.85136			101.83012			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.01109			100.99072			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		102.33177			102.30889			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.50315			100.47990			0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.10230			101.07935			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.23859			100.21201			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		101.14176			101.11576			0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		100.37217			100.34558			300,000,000	150,000,000.00
SBK23	On 28/05/2027	Spot Bond	11.80500		99.28675		11.81500	99.20957			0	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.10000		99.68919		9.11000	99.64071			0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.39000		104.71469		7.40000	104.69117			0	0.00
SBN29	On 15/09/2015	Spot Bond	8.00000		104.55015		8.00000	104.52771			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.15000		104.77957		7.16000	104.75670			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.68500		101.07510		8.69500	101.03169			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.29500		104.74036		7.30500	104.71710			0	0.00
SBN35	On 15/09/2015	Spot Bond	8.04000		104.53937		8.04000	104.51683			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		99.92409			99.90492			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		101.41868			101.39595			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS13	On 22/09/2017	Spot Bond	8.33500	103.08811		8.34500	103.04465			0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.27739			101.25815			60,000,000,000	33,800,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	101.67675			101.65613			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	102.88343			102.86167			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.76000	106.62844		9.77000	106.55518			0	0.00
SBS20	On 15/05/2026	Spot Bond	10.29000	99.16850		10.30000	99.07746			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.62098			100.59789			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.53429			100.51359			3,000,000,000	1,500,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	101.52890			101.50761			0	0.00
SBS25	On 24/05/2019	Spot Bond	9.18000	99.41689		9.19000	99.36030			0	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	24.87950		100.00000	24.82383			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.74500	105.30069		9.75500	105.21441			0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.73298			100.71338			0	0.00
SBS29	On 12/06/2019	Spot Bond	9.25500	98.12194		9.26500	98.06509			0	0.00
SBS3	On 25/05/2026	Spot Bond	10.30000	86.76756		10.31000	86.68525			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	99.47696			99.45878			0	0.00
SBS31	On 27/06/2027	Spot Bond	10.04000	98.21765		10.05000	98.12323			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	99.85256			99.83370			0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	99.84825			99.82885			0	0.00
SBS34	On 19/09/2024	Spot Bond	10.19000	101.74255		10.20000	101.65619			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000	100.87150			100.85124			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000	100.89481			100.87401			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.26500	98.14130		9.27500	98.08084			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.49000	94.95560		10.50000	94.87246			0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS39	On 29/01/2030	Spot Bond	10.97000		94.46329		10.98000	94.36832			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.70000		95.42302		9.71000	95.35298			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.51000		108.83249		7.51000	108.81033			180,000,000	420,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.33500		271.24467		2.33500	271.09836			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.21000		132.37099		1.21000	132.30357			0	800,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		24.24149		100.00000	24.18276			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		101.21546			101.19552			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		25.96130		100.00000	25.89841			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.87000		130.98955		1.87000	130.92046			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.21322		6.50000	101.19553			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.90157			100.88148			0	900,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.57257			101.55060			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		103.14055			103.11866			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.78500		103.86952		8.79500	103.82657			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.64679			100.62618			0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.47768			101.45702			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		99.76748			101.66333			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		34.64794		100.00000	34.56401			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.89300		10.00000	109.86400			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		99.98038			99.96078			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		99.94617			99.92622			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		39.21022		100.00000	39.11523			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		47.60220		100.00000	47.48688			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		39.42890		100.00000	39.33338			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.62500		103.59628		9.63500	103.54986			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		101.17756			101.15453			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.38244			100.35990			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.93000		104.95752		7.93000	104.93498			0	1,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.35000		101.01203		9.36000	100.95983			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.68500		101.07510		8.69500	101.03169			0	4,120,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.43830			100.41737			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.48752			100.46780			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.84022			100.81960			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.41671			100.39669			0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.42789			100.40733			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.33559			100.31261			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.38500		105.58006		8.39500	105.54628			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.32360			101.30397			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		101.17580			101.15484			0	0.00
SSA06	On 16/04/2020	Spot Bond	9.59000		95.39104		9.60000	95.32993			0	2,140,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.22536			100.20281			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		101.75235			101.72948			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SSN003		On 25/04/2017	Spot Bond	0.00000	100.97569			100.95353			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.57000	88.97109		9.58000	88.90799			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.57000	88.97109		9.58000	88.90799			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.28500	95.45905		9.29500	95.40008			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	99.85608			99.83516			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.16500	102.12454		8.17500	102.08200			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.50000	111.64143		2.51000	111.48449			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.91000	97.08162		8.92000	101.01863			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	8.50000	100.36636		8.50000	100.34343			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	10.43000	100.18246		10.44000	105.32200			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.18101			100.16087			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	10.69000	74.13376		10.70000	74.05344			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	101.10696			101.08529			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	101.13376			101.11318			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	101.74279			101.72045			0.00	0	0.00
SSN028		On 16/10/2019	Spot Bond	0.00000	101.26675			101.24373			0.00	0	0.00
SSN029		On 07/12/2023	Spot Bond	0.00000	99.53792			99.51238			0.00	0	0.00
SSN030		On 24/05/2017	Spot Bond	0.00000	100.35980			100.33844			0.00	0	0.00
SSN031		On 16/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN033		On 17/03/2020	Spot Bond	0.00000	99.86648			99.84426			0.00	0	0.00
SSN034		On 02/06/2020	Spot Bond	0.00000	100.20246			100.17992			0.00	0	0.00
SY1230		On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1231		On 10/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SY1232	On 17/06/2015	Spot Bond	0.00000	99.89522			99.87776			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000	98.62022			98.60207			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000	99.29924			99.28172			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000	99.24434			99.26192			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000	99.24408			99.26166			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000	99.34895			99.36655			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000	98.86592			98.84820			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000	98.80191			98.78429			0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000	98.81255			98.79482			0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000	98.81592			98.79825			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000	98.79482			98.77710			0	0.00
SY1245	On 17/06/2015	Spot Bond	0.00000	99.63530			99.62993			0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000	98.74165			98.72393			0	0.00
SY1247	On 28/08/2015	Spot Bond	0.00000	98.61594			98.59819			0	0.00
SY1248	On 08/09/2015	Spot Bond	100.00000	80.39648	100.00000	80.21978				0	0.00
SY1249	On 10/09/2015	Spot Bond	100.00000	80.04386	100.00000	100.00000				0	0.00
SZ18	On 30/09/2015	Spot Bond	6.36000	104.23397	6.37000	104.21302				0	0.00
SZ25	On 30/09/2025	Spot Bond	9.04000	101.48225	9.05000	101.39170				0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000	100.42510			100.40467			0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000	100.45816			100.43630			0	0.00
T12A12	On 21/02/2048	Spot Bond	9.51500	95.64902	9.52500	95.52878				0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	56.78413	100.00000	56.64657				0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	101.00071			100.98149			2,100,000,000	700,000,000.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.73474			100.71540			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TFS117	On 02/09/2018	Spot Bond	0.00000		100.18192			100.16167			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		99.80663			99.78840			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		99.79630			99.77714			0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.41328						0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		101.63880			101.60158			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.83021			100.81109			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		100.81707			100.79783			0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.84997			100.83068			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.93000		104.02089		7.93000	103.99855			0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		101.05148			101.03093			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		101.07952			101.05842			0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.10243		7.83000	103.08055			0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		101.03606			101.01580			0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		101.07110			101.05017			0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		103.15849			103.13566			0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		101.03606			101.01580			0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		101.07110			101.05017			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.83790		7.16000	102.81792			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		101.13976			101.11747			0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		101.13416			101.11198			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.26847			101.24365			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.25029			101.22583			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.79743			101.76214			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.73501			101.70096			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		101.03465			101.01443			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		101.07952			101.05842			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.45747		8.73000	103.43306			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.77519			100.75482			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		101.07110			101.05017			0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.07000		100.93954		9.08000	100.88863			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.60832			100.58806			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		101.09123			101.07025			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		101.14256			101.12022			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		101.12716			101.10511			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		101.14211			101.12015			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		101.26567			101.24090			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		101.26008			101.23542			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		101.23252			101.20880			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		101.70031			101.66695			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		101.70586			101.67239			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		101.70481			101.67188			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.41950			100.39935			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.43348			100.41265			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.46500		101.75873		9.47500	101.69894			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.42510			100.40467			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.44464			100.42328			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.37500		99.72892		9.38500	99.67020			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12A7	On 21/08/2019	Spot Bond		0.00000	100.43553			100.41475			0	0.00
TH12A8	On 21/08/2019	Spot Bond		0.00000	100.45816			100.43630			0	0.00
TH12A9	On 21/02/2048	Spot Bond		9.48500	98.62255		9.49500	98.56579			0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.46974			100.44717			0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.46974			100.44717			0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	100.48360			100.46052			0	0.00
TH12B4	On 21/02/2048	Spot Bond		0.00000	100.48360			100.46052			0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.51424			100.48954			0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.51424			100.48954			0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	100.52877			100.50352			0	0.00
TH12C4	On 21/02/2048	Spot Bond		0.00000	100.52821			100.50298			0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.69366			100.66031			0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.69366			100.66031			0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.90144			100.86743			0	0.00
TH12D4	On 21/02/2048	Spot Bond		0.00000	100.70809			100.67423			0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	101.09264			101.07164			0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.59494		101.06155	6.57863			0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	101.27239			101.25270			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond	0.00000		101.07143			101.05084			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		101.45325			101.43325			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		101.07143			101.05084			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		101.08557			101.06471			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		101.09264			101.07164			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		101.06295			101.04252			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		101.08557			101.06471			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		101.16331			101.14093			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		101.16331			101.14093			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		101.16331			101.14093			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		101.27630			101.25172			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		101.30453			101.27941			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		101.26924			101.24480			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		101.83287			101.79744			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		101.86802			101.83190			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		101.85396			101.81812			0	0.00
TL20	On 22/02/2020	Spot Bond	9.81500		87.85995		9.82500	87.80444			0	500,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		109.89300		10.00000	109.86400			0	0.00
TN17	On 14/11/2017	Spot Bond	8.38500		102.55399		8.39500	102.50928			0	10,850,000,000.00
TN20	On 17/09/2020	Spot Bond	9.73000		105.53818		9.74000	105.46966			0	11,819,600,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.66141		100.00000	1.65734			0	0.00
TN23	On 06/11/2023	Spot Bond	9.91500		106.00342		9.92500	105.91757			0	12,860,000,000.00
TN25	On 19/08/2025	Spot Bond	10.15000		98.84237		10.16000	98.75447			0	22,900,000,000
TN27	On 14/11/2027	Spot Bond	10.19000		91.68607		10.20000	91.59619			0	9,870,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TN30	On 09/10/2030	Spot Bond	10.55500		101.36360		10.55500	101.33511			23,000,000,000	12,720,000,000.00
TN40	On 09/10/2040	Spot Bond	10.88000		100.70516		10.90000	100.50660			48,500,000,000	27,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.01805			99.99995			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.27187			100.25113			0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.56284			100.54192			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.57676			100.55532			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.57814			100.55664			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.64652			100.62248			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.78823			100.75889			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.57748			100.55602			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.89300		10.00000	109.86400			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		101.31093			101.28943			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		101.33751			101.31560			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		101.18136			101.16241			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.93452			100.91425			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.30475		10.00000	100.27701			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.29716		9.75000	100.27010			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.29784		100.00000	10.27040			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		101.71445			101.69426			0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		101.81760			101.79619			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		7.54558		100.00000	7.51502			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		8.03937		100.00000	8.00683			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		101.87480			101.85272			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TRAB2U	On 14/06/2024	Spot Bond			100.00000		8.33564	100.00000		8.30190			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond			0.00000		101.88623			101.86401			0.00	0	0.00
TRAC2U	On 14/06/2024	Spot Bond			100.00000		8.58254	100.00000		8.54779			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond			0.00000		102.20515			102.17911			0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond			100.00000		11.59467	100.00000		11.54772			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond			0.00000		102.90330			102.86883			0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond			100.00000		14.90307	100.00000		14.84272			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond			100.00000		12.62151	100.00000		12.59093			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond			0.00000		100.00000	0.00000		99.98198			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond			0.00000		99.47867			99.46005			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond			0.00000		99.23202			99.21374			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond			0.00000		98.96641			98.94795			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond			0.00000		98.69250			98.67383			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond			0.00000		98.42601			98.40727			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond			0.00000		103.31992			103.28131			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond			0.00000		102.13641			102.09826			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond			0.00000		97.37102			97.35224			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond			0.00000		96.88801			96.86949			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond			0.00000		96.56589			96.54702			0.00	9,700,000,000	9,700,000,000.00
TSP181	On 21/01/2016	Spot Bond			0.00000		95.87917			95.86077			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond			0.00000		95.65683			95.63858			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond			0.00000		95.30797			95.28935			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond			0.00000		94.98613			94.96728			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond			0.00000		94.61518			94.59595			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
TSP187	On 25/06/2015	Spot Bond	0.00000		99.76897			99.75247			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		94.34600			94.32677			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000		97.20532			97.18718			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000		93.59388			93.57482			0	0.00
TSP191	On 26/05/2016	Spot Bond	0.00000		93.26306			93.24381			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.63023	100.00000		13.59720			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		102.40329			102.38466			0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000		101.42641			101.40858			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		101.48405			101.46515			0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000		101.05198			101.03415			0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000		101.01632			100.99849			0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000		100.98066			100.96283			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000		100.95844			100.93973			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000		100.92717			100.90934			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000		100.87488			100.85703			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000		100.57072			100.55214			0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000		100.43233			100.41432			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000		100.30390			100.28603			0	0.00
TWC101	On 26/08/2015	Spot Bond	0.00000		100.16232			100.14428			0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000		100.27021			100.25219			0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000		100.29249			100.27404			0	300,000,000.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		101.13188			101.11202			0	0.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000		100.17958			100.15963			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWCM18	On 13/07/2015	Spot Bond	0.00000	101.03974			101.02150			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000	100.16528			100.14692			0	0.00
UG21	On 02/03/2021	Spot Bond	9.40000	108.56260		9.41000	108.49041			0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000	7.45430		100.00000	7.43938			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000	9.47652		100.00000	9.43592			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	7.28224		100.00000	7.26767			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000	9.36841		100.00000	9.32827			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	102.66299			102.64341			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000	100.61405			100.59425			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000	81.11111		100.00000	80.93126			0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000	101.50605			101.48623			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000	101.51651			101.49617			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.71944			100.69816			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.72044			100.69912			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.49286			101.47199			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.53278			101.51137			0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000	100.70847			100.68752			0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000	100.06278			100.04185			0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	6.99885		100.00000	6.98484			0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000	9.07453		100.00000	9.03566			0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	6.82679		100.00000	6.81313			0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000	8.96643		100.00000	8.92801			0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00031		100.00000	0.00031			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
WS04	On 30/05/2016	Spot Bond	7.07000	105.39358	7.07000	105.37368		0.00	0	17,477,000,000.00		
WS05	On 01/08/2018	Spot Bond	1.14000	243.60942	1.14000	243.48580		0.00	0	0.00		
WSP2	On 28/05/2017	Spot Bond	7.78500	102.50817	7.79500	102.46874		0.00	0	8,580,000,000.00		
WSP3	On 28/05/2019	Spot Bond	8.15500	103.14869	8.16500	103.09241		0.00	0	0.00		
WSP4	On 28/05/2020	Spot Bond	8.49000	102.36658	8.50000	102.30312		0.00	0	0.00		
WSP5	On 28/05/2021	Spot Bond	8.70000	101.70859	8.71000	101.63889		0.00	0	2,700,000,000.00		
Z014	On 30/06/2015	Spot Bond	5.85000	99.69640	5.86000	99.67993		0.00	0	0.00		
Z020	On 19/10/2015	Spot Bond	5.78000	97.98289	5.79000	97.96425		0.00	0	0.00		
Z071	On 01/07/2015	Spot Bond	5.85000	99.68048	5.86000	99.66398		0.00	0	0.00		
Z083	On 30/09/2019	Spot Bond	7.54500	72.71767	7.55500	72.67289		0.00	0	0.00		
ZA021	On 20/10/2015	Spot Bond	100.00000	73.58871	100.00000	73.44064		0.00	0	0.00		
ZA029	On 20/09/2016	Spot Bond	100.00000	41.27350	100.00000	41.19519		0.00	0	0.00		
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>12,982,473,500</b>	<b>2816761351600.00</b>
<b>Grand Total:</b>										<b>0.00</b>	<b>12,982,932,666</b>	<b>2816765651280.00</b>