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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 19/06/2015

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 19/06/2015	Any day expiry		12.19090	12.19090		12.21510	12.21510		8.73	10,000	0.00
\$ / R	On 25/06/2015	Any day expiry		12.15580	12.15580		12.21510	12.21510		12.55	0	1,300.00
\$ / R	On 26/06/2015	Any day expiry		12.15800	12.15800		12.21730	12.21730		12.96	975	4,394.00
\$ / R	On 26/06/2015	Any day expiry		0.01250	0.00001		0.00070	0.00000	0.013	23.52	0	300.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	0.06430	0.00006	0.05060	0.00005	0.064	19.68	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	14.31830	0.01432	26.76070	0.02676	14.318	14.82	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.18660	0.00019	0.26700	0.00027	0.187	59.62	0	300.00
\$ / R	On 29/06/2015	Any day expiry		12.16460	12.16460		12.22380	12.22380		12.95	0	0.00
\$ / R	On 29/06/2015	Any day expiry	12.45	Call	26.31940	0.02632	40.59630	0.04060	26.319	14.52	0	2,000.00
\$ / R	On 30/06/2015	Any day expiry		12.16680	12.16680		12.22600	12.22600		13.25	0	15,883.00
\$ / R	On 02/07/2015	Any day expiry		12.17110	12.17110		12.23030	12.23030		13.68	0	0.00
\$ / R	On 02/07/2015	Any day expiry	11.80	Put	23.74220	0.02374	15.58690	0.01559	23.742	15.04	0	5,500.00
\$ / R	On 02/07/2015	Any day expiry	12.33	Put	227.59740	0.22760	190.18510	0.19019	227.597	14.46	0	10,000.00
\$ / R	On 02/07/2015	Any day expiry	12.60	Call	21.56820	0.02157	30.64900	0.03065	21.568	15.62	0	5,500.00
\$ / R	On 06/07/2015	Any day expiry		12.17960	12.17960		12.23890	12.23890		13.45	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	73.06260	0.07306	92.23180	0.09223	73.063	14.45	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry		12.19460	12.19460		12.25400	12.25400		13.45	0	2,492.00
\$ / R	On 20/07/2015	Any day expiry		12.20950	12.20950		12.26920	12.26920		13.34	1,227	3,096.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 29/07/2015	Any day expiry		12.22890	12.22890		12.28860	12.28860		13.65	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	1.54470	0.00154	1.30250	0.00130	1.545	15.55	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	5.06330	0.00506	4.28650	0.00429	5.063	14.18	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	81.88330	0.08188	97.82230	0.09782	81.883	15.36	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Call	48.57150	0.04857	58.82900	0.05883	48.571	16.41	0.00	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Put	789.67150	0.78967	740.22900	0.74023	789.671	16.41	0.00	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	0.02470	0.00002	0.01200	0.00001	0.025	22.57	0.00	0	300.00
\$ / R	On 25/08/2015	Any day expiry		12.28690	12.28690		12.34710	12.34710		13.86	0.00	0	9.00
\$ / R	On 25/08/2015	Any day expiry	12.50	Call	212.08220	0.21208	239.93760	0.23994	212.082	14.49	0.00	0	8,000.00
\$ / R	On 26/08/2015	Any day expiry		12.28910	12.28910		12.34930	12.34930		13.89	0.00	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	89.96340	0.08996	104.47860	0.10448	89.963	16.54	0.00	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	910.86340	0.91086	865.17860	0.86518	910.863	16.54	0.00	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry		12.29130	12.29130		12.35140	12.35140		13.90	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	6.59110	0.00659	5.83690	0.00584	6.591	14.97	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	16.50610	0.01651	14.90540	0.01491	16.506	14.00	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	110.99980	0.11100	128.06550	0.12807	111.000	16.02	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	6.99940	0.00700	9.59270	0.00959	6.999	29.63	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry		12.30000	12.30000		12.36020	12.36020		13.85	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry		12.32180	12.32180		12.38200	12.38200		13.90	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		12.33050	12.33050		12.39070	12.39070		14.00	0.00	23,486	582,627.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	6.09280	0.00609	5.38810	0.00539	6.093	15.37	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,737.19050	1.73719	1,796.63910	1.79664	1,737.190	15.27	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	16.03140	0.01603	14.65980	0.01466	16.031	14.25	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,347.27280	1.34727	1,406.05670	1.40606	1,347.273	14.20	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	16.77280	0.01677	15.35670	0.01536	16.773	14.20	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,185.85270	1.18585	1,243.57630	1.24358	1,185.853	13.85	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	27.44830	0.02745	24.79440	0.02479	27.448	13.82	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	30.47440	0.03047	27.56610	0.02757	30.474	13.77	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	34.65850	0.03466	31.40270	0.03140	34.658	13.71	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	58.00040	0.05800	52.88560	0.05289	58.000	13.46	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	63.68110	0.06368	58.12890	0.05813	63.681	13.42	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	73.06180	0.07306	66.79670	0.06680	73.062	13.35	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	803.56180	0.80356	857.49670	0.85750	803.562	13.35	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	76.42950	0.07643	69.91090	0.06991	76.429	13.32	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	101.54290	0.10154	93.17060	0.09317	101.543	13.17	0.00	0	1,585.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	115.17430	0.11517	103.62750	0.10363	115.174	13.24	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	512.27240	0.51227	556.74020	0.55674	512.272	13.52	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	181.77240	0.18177	166.04020	0.16604	181.772	13.52	0.00	0	46,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	487.97990	0.48798	531.56060	0.53156	487.980	13.57	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	464.49700	0.46450	507.17300	0.50717	464.497	13.63	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	453.05730	0.45306	495.27990	0.49528	453.057	13.66	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	436.27700	0.43628	477.81010	0.47781	436.277	13.70	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	398.87630	0.39888	438.78750	0.43879	398.876	13.80	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	383.59680	0.38360	422.80600	0.42281	383.597	13.84	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.30	Put	319.16400	0.31916	296.52320	0.29652	319.164	13.94	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.40	Put	376.69850	0.37670	349.76560	0.34977	376.698	14.15	0.00	0	4,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	292.27920	0.29228	0.00000	0.00000	292.279	14.27	0.00	10,000	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	271.20960	0.27121	301.99060	0.30199	271.210	14.45	0.00	0	33,750.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	233.47670	0.23348	261.43200	0.26143	233.477	14.81	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	198.56540	0.19857	223.68060	0.22368	198.565	15.20	0.00	0	650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	164.93990	0.16494	187.08460	0.18708	164.940	15.65	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	146.32050	0.14632	166.27510	0.16628	146.320	15.97	0.00	0	4,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	815.82050	0.81582	775.57510	0.77558	815.821	15.97	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	136.50620	0.13651	155.43410	0.15543	136.506	16.18	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	134.94640	0.13495	153.70730	0.15371	134.946	16.21	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	130.38610	0.13039	148.66050	0.14866	130.386	16.31	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	123.17950	0.12318	140.67070	0.14067	123.180	16.48	0.00	0	1,585.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	1,029.62740	1.02963	985.45820	0.98546	1,029.627	16.82	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	93.51320	0.09351	107.60030	0.10760	93.513	17.33	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	51.37770	0.05138	59.95290	0.05995	51.378	19.35	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	39.44400	0.03944	46.24630	0.04625	39.444	20.36	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	34.86930	0.03487	40.96510	0.04097	34.869	20.86	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	31.48330	0.03148	37.04540	0.03705	31.483	21.30	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.36110	12.36110	12.42130	12.42130		14.06	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	14.32190	0.01432	13.28960	0.01329	14.322	14.65	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	30.53880	0.03054	27.69390	0.02769	30.539	13.88	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	54.79630	0.05480	50.21250	0.05021	54.796	13.61	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	135.43850	0.13544	153.25430	0.15325	135.439	16.81	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	68.93150	0.06893	79.11280	0.07911	68.931	19.15	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	16.34880	0.01635	19.04000	0.01904	16.349	28.56	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.36550	12.36550	12.42570	12.42570		14.10	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.42680	12.42680	12.48710	12.48710		14.47	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	24.28020	0.02428	23.06370	0.02306	24.280	14.73	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	44.58120	0.04458	41.73050	0.04173	44.581	13.91	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	156.23560	0.15624	173.48380	0.17348	156.236	17.59	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	29.27050	0.02927	33.82350	0.03382	29.271	27.93	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.48820	12.48820	12.54860	12.54860		14.62	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	33.70090	0.03370	31.78350	0.03178	33.701	14.75	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	57.15830	0.05716	53.69150	0.05369	57.158	13.95	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	171.24490	0.17124	187.98330	0.18798	171.245	18.25	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	33.20950	0.03321	37.73500	0.03773	33.209	27.36	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.51670	12.51670	12.57720	12.57720		14.60	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.52320	12.52320	12.58380	12.58380		14.62	0.00	121	130,205.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,621.44080	1.62144	1,679.55080	1.67955	1,621.441	14.41	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	48.24080	0.04824	45.75080	0.04575	48.241	14.41	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,574.95370	1.57495	1,632.90070	1.63290	1,574.954	14.30	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,391.56480	1.39156	1,448.73600	1.44874	1,391.565	13.84	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,218.52980	1.21853	1,271.15830	1.27116	1,218.530	13.66	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	134.67650	0.13468	125.22240	0.12522	134.676	13.57	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	167.11180	0.16711	156.61250	0.15661	167.112	13.51	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	180.00950	0.18001	169.12070	0.16912	180.010	13.48	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	207.98580	0.20799	196.29970	0.19630	207.986	13.44	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	246.37460	0.24637	229.97690	0.22998	246.375	13.63	0.00	0	116,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	711.75480	0.71175	754.53800	0.75454	711.755	13.83	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	684.24660	0.68425	726.32900	0.72633	684.247	13.93	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	530.21410	0.53021	504.88890	0.50489	530.214	14.77	0.00	0	2,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	489.64000	0.48964	524.57780	0.52458	489.640	14.80	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	354.11200	0.35411	382.15610	0.38216	354.112	15.91	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	329.12730	0.32913	355.86900	0.35587	329.127	16.17	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	306.38490	0.30638	331.72170	0.33172	306.385	16.43	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	259.62950	0.25963	281.77790	0.28178	259.630	17.08	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	249.39080	0.24939	270.82280	0.27082	249.391	17.24	0.00	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	224.54640	0.22455	244.20150	0.24420	224.546	17.67	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	145.58220	0.14558	159.34920	0.15935	145.582	19.51	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	113.36220	0.11336	124.30610	0.12431	113.362	20.72	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	106.33750	0.10634	116.64090	0.11664	106.338	21.05	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	104.81240	0.10481	114.97510	0.11498	104.812	21.13	0.00	0	56,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	99.41410	0.09941	104.02720	0.10403	99.414	24.90	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.54520	12.54520	12.60570	12.60570		14.70	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	41.83430	0.04183	39.30290	0.03930	41.834	14.72	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	67.46880	0.06747	63.45810	0.06346	67.469	13.94	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	180.86280	0.18086	196.63910	0.19664	180.863	18.87	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	36.42310	0.03642	42.59530	0.04260	36.423	26.93	0.00	0	300.00
\$ / R	On 27/01/2016	Any day expiry			12.62930	12.62930	12.68990	12.68990		14.88	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	199.61350	0.19961	186.42360	0.18642	199.613	13.45	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	468.13090	0.46813	497.17830	0.49718	468.131	15.67	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	429.06340	0.42906	456.46050	0.45646	429.063	16.02	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	202.71960	0.20272	218.29050	0.21829	202.720	19.37	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.66580	12.66580	12.72640	12.72640		14.85	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	154.39540	0.15440	141.57480	0.14157	154.395	13.41	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	163.43990	0.16344	170.79180	0.17079	163.440	21.74	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.69540	12.69540	12.75600	12.75600		14.92	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	208.35420	0.20835	193.56230	0.19356	208.354	13.40	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	209.95830	0.20996	225.08860	0.22509	209.958	19.95	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			12.72960	12.72960	12.79020	12.79020		15.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.73640	12.73640	12.79700	12.79700		14.98	0.00	29	6,776.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	81.62890	0.08163	74.35560	0.07436	81.629	13.94	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	148.63120	0.14863	136.61100	0.13661	148.631	13.24	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	212.28340	0.21228	197.42090	0.19742	212.283	13.35	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	220.99290	0.22099	205.78260	0.20578	220.993	13.36	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	245.38670	0.24539	229.23070	0.22923	245.387	13.40	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	258.22840	0.25823	241.59370	0.24159	258.228	13.42	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	314.67820	0.31468	295.39300	0.29539	314.678	13.51	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	347.95770	0.34796	369.09200	0.36909	347.958	17.80	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	293.65950	0.29366	312.65180	0.31265	293.660	18.64	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	260.10990	0.26011	277.47870	0.27748	260.110	19.26	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	191.50020	0.19150	202.42380	0.20242	191.500	22.66	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	188.61080	0.18861	199.02620	0.19903	188.611	25.70	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	25.51680	0.02552	28.94720	0.02895	25.517	26.11	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			12.77090	12.77090	12.83160	12.83160		14.97	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	215.97660	0.21598	201.49630	0.20150	215.977	13.33	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	221.36860	0.22137	236.44440	0.23644	221.369	20.63	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			12.83640	12.83640	12.89670	12.89670		15.17	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	222.24620	0.22225	208.16680	0.20817	222.246	13.32	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	244.33760	0.24434	252.66620	0.25267	244.338	21.83	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			12.90880	12.90880	12.96880	12.96880		15.25	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	226.62280	0.22662	214.00720	0.21401	226.623	13.25	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	276.66890	0.27667	287.22290	0.28722	276.669	23.27	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			12.93220	12.93220	12.99200	12.99200		15.34	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	366.19310	0.36619	350.64700	0.35065	366.193	13.60	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	303.30220	0.30330	318.55720	0.31856	303.302	20.73	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			12.93920	12.93920	12.99900	12.99900		15.33	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.94850	12.94850	13.00830	13.00830		15.32	0.00	0	3,800.00
\$ / R	On 28/06/2016	Any day expiry			12.98260	12.98260	13.04200	13.04200		15.43	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	228.73990	0.22874	217.38570	0.21739	228.740	13.15	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	312.07850	0.31208	321.72340	0.32172	312.078	24.68	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.04480	13.04480	13.10350	13.10350		15.56	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	235.35200	0.23535	224.10610	0.22411	235.352	13.17	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	319.53790	0.31954	342.24690	0.34225	319.538	25.42	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.10910	13.10910	13.16720	13.16720		15.66	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	240.87570	0.24088	233.88720	0.23389	240.876	13.17	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	293.41520	0.29342	305.27340	0.30527	293.415	25.31	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			13.16060	13.16060	13.21810	13.21810		15.75	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.17980	13.17980	13.23730	13.23730		15.76	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	249.21450	0.24921	244.44520	0.24445	249.215	13.23	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	267.90440	0.26790	290.53230	0.29053	267.904	24.94	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.23990	13.23990	13.29670	13.29670		15.93	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	257.71280	0.25771	248.34210	0.24834	257.713	13.33	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	254.86040	0.25486	268.55540	0.26856	254.860	24.96	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.31060	13.31060	13.36670	13.36670		15.98	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	260.72500	0.26073	253.65760	0.25366	260.725	13.29	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	231.46970	0.23147	244.32110	0.24432	231.470	24.72	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.34490	13.34490	13.40070	13.40070		16.05	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.35560	13.35560	13.41130	13.41130		16.05	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	257.92820	0.25793	251.39200	0.25139	257.928	13.17	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	205.34890	0.20535	217.17760	0.21718	205.349	24.20	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.33050	12.33050	12.39070	12.39070		14.00	0.00	37	753.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.52320	12.52320	12.58380	12.58380		14.62	0.00	0	56.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.73640	12.73640	12.79700	12.79700		14.98	0.00	0	31.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			12.94850	12.94850	13.00830	13.00830		15.32	0.00	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.57300	19.57300	19.66370	19.66370		13.11	0.00	527	28,876.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	60.71890	0.06072	51.67020	0.05167	60.719	13.55	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	77.12240	0.07712	66.92190	0.06692	77.122	13.39	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	125.03080	0.12503	112.18600	0.11219	125.031	13.05	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	211.15580	0.21116	236.06070	0.23606	211.156	14.25	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.86730	19.86730	19.95920	19.95920		13.64	0.00	0	11,258.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	102.95610	0.10296	97.29600	0.09730	102.956	13.13	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	578.89800	0.57890	616.98600	0.61699	578.898	14.21	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	452.82100	0.45282	484.61960	0.48462	452.821	14.74	0.00	0	18,900.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
£ / R	On 14/03/2016	Foreign Exchange Future			20.19670		20.19670		20.28910	20.28910		14.02	0.00	0	1,080.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.52790		20.52790		20.62020	20.62020		14.29	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10058		0.10058		0.10083	0.10083		11.17	0.00	0	20.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10231		0.10231		0.10255	0.10255		13.25	0.00	0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10431		0.10431		0.10456	0.10456		13.66	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.98880		13.98880		14.14330	14.14330		12.94	0.00	1,033	47,240.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	8.76360		0.00876		7.22380	0.00722	8.764	13.90	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	22.41280		0.02241		17.42260	0.01742	22.413	12.86	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	36.82770		0.03683		27.93410	0.02793	36.828	12.65	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	46.63990		0.04664		35.48470	0.03548	46.640	12.55	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	167.87150		0.16787		208.46570	0.20847	167.872	14.43	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	118.76010		0.11876		146.16950	0.14617	118.760	15.25	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			14.00760		14.00760		14.16200	14.16200		12.93	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	141.32670		0.14133		172.77310	0.17277	141.327	15.07	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	983.72670		0.98373		860.77310	0.86077	983.727	15.07	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.10240		14.10240		14.25780	14.25780		13.28	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	212.40050		0.21240		248.23960	0.24824	212.400	15.19	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	1,030.00050		1.03000		910.43960	0.91044	1,030.001	15.19	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.22820		14.22820		14.38480	14.38480		13.49	0.00	0	34,824.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	99.26520		0.09927		82.43260	0.08243	99.265	12.54	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	357.78300		0.35778		293.23760	0.29324	357.783	13.00	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	122.89770		0.12290		136.68730	0.13669	122.898	18.63	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.35650		14.35650		14.51390	14.51390		13.68	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	448.75140		0.44875		501.57080	0.50157	448.751	14.75	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	430.34900		0.43035		481.02560	0.48103	430.349	14.90	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.49970		14.49970		14.65820	14.65820		13.82	0.00	0	3,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.77690		14.77690		14.93750	14.93750		14.22	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	495.33890		0.49534		422.57500	0.42258	495.339	13.05	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	523.14260		0.52314		560.96690	0.56097	523.143	16.55	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.04550		15.04550		15.20670	15.20670		14.77	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			455.19400		455.19400		455.23800	455.23800			0.00	0	124.00
AL37	On 05/11/2015	Index Future			462.52900		462.52900		462.58700	462.58700			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			535.11700		535.11700		535.26000	535.26000			0.00	0	3.00
AL7T	On 05/11/2015	Index Future			543.74000		543.74000		543.90100	543.90100			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			489.29100		489.29100		489.45000	489.45000			0.00	2	508.00
ALBI	On 05/11/2015	Index Future			497.17500		497.17500		497.35200	497.35200			0.00	0	103.00
ALBI	On 04/02/2016	Index Future			505.62000		505.62000		505.80000	505.80000			0.00	0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.52380		9.52380		9.65120	9.65120		11.12	0.00	90	1,775.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.62910		9.62910		9.75740	9.75740		12.96	0.00	0	8,678.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.75010		9.75010		9.87910	9.87910		12.92	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
AU\$ / R	On 13/06/2016	Foreign Exchange Future		9.87500	9.87500		10.00460	10.00460		12.87	0.00	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future		10.02660	10.02660		10.14630	10.14630		12.14	0.00	1,100	2,836.00
CAD/ R	On 11/12/2015	Foreign Exchange Future		10.17180	10.17180		10.29260	10.29260		12.51	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future		95.84320	95.84320		106.15290	106.15290			0.00	0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future		13.40810	13.40810		13.52880	13.52880		13.87	0.00	0	1,627.00
CHF / R	On 11/12/2015	Foreign Exchange Future		13.67280	13.67280		13.79470	13.79470		14.45	0.00	0	7,188.00
CNH / R	On 14/09/2015	Foreign Exchange Future		1.97520	1.97520		1.98580	1.98580		13.02	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future		1.99580	1.99580		2.00660	2.00660		13.91	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future		1.87820	1.87820		1.89950	1.89950		12.77	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future		1.91230	1.91230		1.93410	1.93410		13.07	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/08/2015	Bond Future		124.32929	124.32929		124.28360	124.28360			0.00	0	0.00
EL28	On 05/11/2015	Bond Future		124.76393	124.76393		124.72123	124.72123			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.89486	83.05735		9.89090	83.08529			0.00	0	6,396.00
ES33	On 05/11/2015	Bond Future		9.98861	80.59516		9.98417	80.62599			0.00	0	0.00
ES33	On 04/02/2016	Bond Future		10.07849	81.96517		10.07389	81.99662			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/08/2015	GOVI		485.91200	485.91200		486.03000	486.03000			0.00	0	462.00
GOVI	On 05/11/2015	GOVI		493.74200	493.74200		493.87600	493.87600			0.00	0	27.00
GOVI	On 04/02/2016	GOVI		502.12800	502.12800		502.26500	502.26500			0.00	0	0.00
I2025	On 06/08/2015	Bond Future		120.57695	120.57695		120.11299	120.11299			0.00	0	38.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
I2025	On 05/11/2015	Bond Future		122.49993	122.49993		122.03208	122.03208			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		124.42104	124.42104		124.15352	124.15352			0	3,582.00
I2038	On 05/11/2015	Bond Future		126.40539	126.40539		126.13737	126.13737			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		122.88099	122.88099		122.83633	122.83633			0	5,722.00
I2046	On 05/11/2015	Bond Future		123.43419	123.43419		123.39254	123.39254			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		132.58651	132.58651		132.69975	132.69975			0	3,821.00
I2050	On 05/11/2015	Bond Future		134.70094	134.70094		134.81962	134.81962			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		227.34300	227.34300		227.24600	227.24600			0	1,080.00
IGOV	On 05/11/2015	Index Future		231.00700	231.00700		230.91500	230.91500			0	17.00
IGOV	On 04/02/2016	Index Future		234.93000	234.93000		234.83700	234.83700			0	0.00
ILBI	On 06/08/2015	Index Future		617.42100	617.42100		617.17100	617.17100			0	159.00
ILBI	On 05/11/2015	Index Future		627.53100	627.53100		627.28100	627.28100			0	0.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future		6.16000	93.84000		6.16000	93.84000			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		6.39000	93.61000		6.41000	93.59000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.55000	93.45000		6.57000	93.43000			0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.67500	93.32500		6.67500	93.32500			0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.73000	93.27000		6.78000	93.22000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.95000	93.05000		6.96000	93.04000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.06000	92.94000		7.01000	92.99000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.30000	92.70000		7.28000	92.72000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.51000	92.49000		7.48000	92.52000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.70000	92.30000		7.66000	92.34000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.81500	92.18500		7.76000	92.24000			0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.81000	92.19000		7.81000	92.19000			0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future		0.12320	0.12320		0.12400	0.12400			0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.12280	0.12280		0.12300	0.12300			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.12110	0.12110		0.12380	0.12380			0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future		0.05910	0.05910		0.05930	0.05930			0	27,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.05760	0.05760		0.05790	0.05790			0	86,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.05640	0.05640		0.05670	0.05670			0	0.00
NZ\$ / R	On 01/07/2015	Any day expiry		8.38650	8.38650		8.47550	8.47550		15.66	0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future		8.44350	8.44350		8.53290	8.53290		9.56	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future		8.51670	8.51670		8.60640	8.60640		11.55	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		8.60400	8.60400		8.69390	8.69390		12.21	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.13450		1.13450		1.14140	1.14140				50	25,824.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.13610		1.13610		1.14310	1.14310				0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.13840		1.13840		1.14540	1.14540				0	0.00
R186	On 06/08/2015	Bond Future			8.41176		116.55741		8.40752	116.59117		9.64		200	39,808.00
R186	On 06/08/2015	Bond Future	7.65	Call	105.73000		0.10573		113.03000	0.11303	105.730	9.34		0	75.00
R186	On 06/08/2015	Bond Future	7.75	Call	169.40000		0.16940		179.53000	0.17953	169.400	9.38		0	1,000.00
R186	On 06/08/2015	Bond Future	7.85	Call	261.30000		0.26130		274.79000	0.27479	261.300	9.42		0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	559.05000		0.55905		580.27000	0.58027	559.050	9.49		0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	1,385.19000		1.38519		1,417.40000	1.41740	1,385.190	9.59		0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	1,472.94000		1.47294		1,474.09000	1.47409	1,472.940	9.62		0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	1,436.09000		1.43609		1,437.47000	1.43747	1,436.090	9.63		0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	1,294.83000		1.29483		1,297.07000	1.29707	1,294.830	9.64		0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	1,134.52000		1.13452		1,137.69000	1.13769	1,134.520	9.67		0	7,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	787.10000		0.78710		791.87000	0.79187	787.100	9.75		0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	394.87000		0.39487		400.12000	0.40012	394.870	9.89		0	5,350.00
R186	On 05/11/2015	Bond Future			8.47918		118.41607		8.47434	118.45380		9.53		0	500.00
R186	On 05/11/2015	Bond Future	7.73	Call	736.18000		0.73618		750.60000	0.75060	736.180	9.27		0	169.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,913.69000		3.91369		3,900.47000	3.90047	3,913.690	9.43		0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	3,768.18000		3.76818		3,755.55000	3.75555	3,768.180	9.44		0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,296.91000		2.29691		2,323.93000	2.32393	2,296.910	9.48		0	169.00
R186	On 05/11/2015	Bond Future	8.35	Put	3,309.69000		3.30969		3,298.98000	3.29898	3,309.690	9.48		0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,890.64000		2.89064		2,881.73000	2.88173	2,890.640	9.51		0	6,248.00
R186	On 05/11/2015	Bond Future	8.85	Put	1,595.62000		1.59562		1,592.36000	1.59236	1,595.620	9.68		0	169.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,248.66000		1.24866		1,246.82000	1.24682	1,248.660	9.75		0	2,600.00
R186	On 04/02/2016	Bond Future			8.53755		115.12984		8.53252	115.16825		9.34		0	5,512.00
R186	On 05/05/2016	Bond Future			8.58660		117.18033		8.58147	117.21871		9.34		0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R197	On 06/08/2015	Bond Future			287.88675		287.88675		287.98704	287.98704				0	997.00
R197	On 05/11/2015	Bond Future			292.47737		292.47737		292.58787	292.58787				0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R202	On 06/08/2015	Bond Future			235.93870		235.93870		235.85432	235.85432				0	53,356.00
R202	On 05/11/2015	Bond Future			239.70108		239.70108		239.62248	239.62248				0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R2023	On 06/08/2015	Bond Future			8.25789		100.65541		8.25375	100.67794		7.39		0	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	74.00000		0.07400		76.17000	0.07617	74.000	7.79		0	911.00
R2023	On 05/11/2015	Bond Future			8.33703		98.33752		8.33215	98.36331		7.61		0	0.00
R2023	On 04/02/2016	Bond Future			8.40880		100.00870		8.40367	100.03501		7.31		0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R203	On 06/08/2015	Bond Future		7.37745	105.01505		7.37906	105.01195		2.42	0.00	0	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	86.63000	0.08663	89.66000	0.08966	86.630	2.47	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future		7.49982	102.52435		7.49986	102.52428		2.13	0.00	0	0.00
R203	On 04/02/2016	Bond Future		7.60856	104.26699		7.60859	104.26694		1.60	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/08/2015	Bond Future		8.78269	93.91378		8.77850	93.94621			0.00	0	9,953.00
R2030	On 05/11/2015	Bond Future		8.84764	95.41210		8.84294	95.44792			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		8.88078	97.57396		8.87653	97.60909			0.00	0	1,678.00
R2032	On 05/11/2015	Bond Future		8.94687	94.97543		8.94214	95.01396			0.00	0	0.00
R2032	On 04/02/2016	Bond Future		9.00577	96.59006		9.00089	96.62927			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/08/2015	Bond Future		8.98489	95.69273		8.97556	95.77772			0.00	8	40,148.00
R2037	On 05/11/2015	Bond Future		9.04607	97.21945		9.03615	97.30868			0.00	0	0.00
R2037	On 04/02/2016	Bond Future		9.10198	94.61442		9.09177	94.70515			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		7.73279	101.89839		7.73419	101.89429		3.69	0.00	0	22,429.00
R204	On 06/08/2015	Bond Future	8.41	Put	52.85000	0.05285	55.43000	0.05543	52.850	3.85	0.00	0	699.00
R204	On 05/11/2015	Bond Future		7.84055	103.52328		7.84096	103.52216		3.51	0.00	0	0.00
R204	On 04/02/2016	Bond Future		7.93330	101.24539		7.93374	101.24428		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		9.03289	97.40093		9.02861	97.44343			0.00	210	13,051.00
R2044	On 05/11/2015	Bond Future		9.09104	98.95498		9.08634	99.00111			0.00	0	0.00
R2044	On 04/02/2016	Bond Future		9.14421	96.25413		9.13937	96.30111			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		9.02041	101.08612		9.01607	101.13040			0.00	50	37,183.00
R2048	On 05/11/2015	Bond Future		9.07962	98.26887		9.07486	98.31686			0.00	0	0.00
R2048	On 04/02/2016	Bond Future		9.13435	99.93904		9.12945	99.98788			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		7.94692	97.98523		7.94310	97.99903		4.91	0.00	0	38,758.00
R207	On 06/08/2015	Bond Future	7.46	Call	133.78000	0.13378	140.11000	0.14011	133.780	4.79	0.00	0	70.00
R207	On 05/11/2015	Bond Future		8.04066	99.54813		8.03572	99.56510		4.71	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	368.39000	0.36839	375.37000	0.37537	368.390	4.55	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	429.00000	0.42900	436.65000	0.43665	429.000	4.56	0.00	0	19.00
R207	On 04/02/2016	Bond Future		8.12395	97.59781		8.11863	97.61511		4.34	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	348.94000	0.34894	354.33000	0.35433	348.940	4.15	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	529.93000	0.52993	536.97000	0.53697	529.930	4.19	0.00	0	19.00
R207	On 05/05/2016	Bond Future		8.19690	99.33612		8.19136	99.35312		4.34	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	781.27000	0.78127	788.82000	0.78882	781.270	4.20	0.00	0	43.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
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			8.06885		96.58058		8.06482	96.59789		6.02	0.00	0	38,528.00
R208	On 06/08/2015	Bond Future	8.85	Put	59.31000		0.05931		61.02000	0.06102	59.310	6.25	0.00	0	198.00
R208	On 05/11/2015	Bond Future			8.15360		94.72150		8.14864	94.74200		6.03	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	841.95000		0.84195		839.59000	0.83959	841.950	6.09	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.22674		96.33153		8.22148	96.35242		5.66	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			8.92608		77.24080		8.92175	77.27341		14.55	0.00	11	28,177.00
R209	On 06/08/2015	Bond Future	9.90	Put	82.58000		0.08258		85.39000	0.08539	82.580	15.34	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.98447		75.32510		8.97971	75.36055		15.15	0.00	7	29.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,940.52000		1.94052		1,936.99000	1.93699	1,940.520	15.32	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.03633		76.60563		9.03144	76.64166		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			178.27279		178.27279		178.20955	178.20955			0.00	0	1,227.00
R210	On 05/11/2015	Bond Future			178.98402		178.98402		178.92503	178.92503			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			133.87365		133.87365		133.94607	133.94607			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.00875		136.00875		136.08632	136.08632			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			138.38321		138.38321		138.37550	138.37550			0.00	0	1,109.00
R212	On 05/11/2015	Bond Future			140.59020		140.59020		140.58653	140.58653			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			8.81909		87.89433		8.81481	87.92623		12.50	0.00	0	17,330.00
R213	On 05/11/2015	Bond Future			8.88438		85.75256		8.87962	85.78755		12.99	0.00	0	0.00
R213	On 04/02/2016	Bond Future			8.94449		87.20992		8.93957	87.24558		12.87	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/08/2015	Bond Future			8.96456		78.34013		8.95512	78.41518		15.28	0.00	0	22,215.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
R214	On 05/11/2015	Bond Future	9.02223		76.29916		9.01224	76.37772		15.90	0.00	0	0.00
R214	On 04/02/2016	Bond Future	9.07534		77.59588		9.06507	77.67580		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
RAIN	On 14/09/2015	Foreign Exchange Future	21,987.07000		21,987.07000		22,143.62000	2,143.62000			0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.46880		4.46880		4.45730	4.45730		15.93	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.43070		4.43070		4.41840	4.41840		14.04	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.60030		1.60030		1.60660	1.60660			0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.55820		1.55820		1.56410	1.56410			0.00	0	0.00

**Total for Derivatives :** **0.00**    **49,163**    **3 186 446.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.89930			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.98660			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	9.33000		102.15544		9.33000	102.13014			0.00	0	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	101.44258			0.00	0	250,000,000.00
AA07	On 15/04/2021	Spot Bond	9.48000		101.83302		9.48000	101.80725			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		109.14400		10.00000	109.11600			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.67286			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	99.44913			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.72000		96.70047		9.72000	96.67554			0.00	0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.27462		100.00000	10.24973			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		101.00947		10.84000	100.98049			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		9.69082		100.00000	9.67164			0.00	0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.56087			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.90000		103.74701		8.90000	103.72246			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		110.26600		10.00000	110.23700			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
ABCP13	On 07/12/2023	Spot Bond	2.34000		124.36385		2.34000	272.90679			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.44030			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.34256			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.12897			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.13208			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.59157			100,000,000	100,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.27909			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.99840			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.84276			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.00000		0.00000	100.86427			0	0.00
ABN05	On 18/04/2021	Spot Bond	2.08000		174.93219		2.08000	174.83954			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		175.97443		2.17000	175.88076			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		188.22475		1.82000	188.12639			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.29625		81.28401		8.29625	81.26626			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.29625		81.28401		8.29625	81.26626			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.90000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.01998			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.12000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	98.18000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	97.63000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	96.22000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	96.54000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.53686			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ABN48	On 13/04/2017	Spot Bond			0.00000	100.00000		0.00000	101.44199			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond			0.00000	100.00000		0.00000	95.16000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond			0.00000	100.00000		0.00000	94.42000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond			0.00000	100.00000		0.00000	91.12000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond			0.00000	100.00000		0.00000	93.84000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond			0.00000	100.00000		0.00000	99.87959			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond			6.75500	105.13506		6.75500	105.11589			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond			0.00000	100.00000		0.00000	101.48453			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond			0.00000	100.00000		0.00000	92.09000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond			0.00000	100.00000		0.00000	97.87000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond			2.66000	95.23406		2.66000	110.84000			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond			2.47000	102.01798		2.47000	163.12311			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond			2.40500	115.65886		2.40500	214.91138			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond			0.00000	100.00000		0.00000	90.16000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond			0.00000	100.00000		0.00000	90.51000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond			9.81500	91.45697		9.81500	91.43316			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond			0.00000	100.00000		0.00000	101.95000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond			0.00000	100.00000		0.00000	102.56000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond			0.00000	100.00000		0.00000	70.12000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond			0.00000	100.00000		0.00000	100.91719			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond			0.00000	100.00000		0.00000	98.06000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond			0.00000	100.00000		0.00000	106.64500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN76	On 21/12/2026	Spot Bond	9.63000		106.05295		9.63000	106.02569			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.65000			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	9.77000		105.05925		9.77000	105.03187			0	0.00
ABN80	On 31/03/2021	Spot Bond	9.18500		90.83140		9.18500	90.80911			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.77000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	114.13000			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	9.86500		104.39237		9.86500	104.36490			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	92.23000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.26466			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.18902			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.45000		106.05610		8.45000	106.03225			0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.19000		102.99208		9.19000	102.96680			0	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.46000		100.24462		9.46000	100.21944			0	0.00
ABS13	On 14/05/2022	Spot Bond	9.89000		100.00190		9.89000	99.97567			0	0.00
ABS6	On 01/06/2020	Spot Bond	9.27000		96.34171		9.27000	96.31786			400,000,000	3,310,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.96500		94.72207		9.96500	94.69704			0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.71500		103.65346		7.71500	103.63214			726,200,000	363,100,000.00
ABSI2	On 07/12/2023	Spot Bond	2.15000		218.38700		2.15000	276.54925			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	1.13500		130.49310		1.13500	133.33629			0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.17500		132.33517		2.17500	134.92147			0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00649		100.00000	0.00647			0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		98.38275		100.00000	98.11828			0	0.00
ACL028	On 15/09/2015	Spot Bond	10.91500		104.16460		10.91500	104.13421			0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.94815			0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		8.67368		100.00000	8.65267			0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.97105			0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.29531			0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		51.69915		100.00000	51.57391			0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.92524			0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		70.65296		11.00000	70.63276			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		51.69915		100.00000	51.57391			0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.02215			0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.02439			0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.02115			0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.02183			0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.02212			0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.41824			0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.41824			0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.43762			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.43762			0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.39886			0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	96.64127			0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.26600		10.00000	110.23700			0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.93842			0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.02145			0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.02187			0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.02209			0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.02157			0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.02064			0	0.00
ACL104		On 20/12/2019	Spot Bond	9.67000	101.24405		9.67000	101.27147			0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	90.87313			0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	187.43348			0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	187.48466			0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.02106			0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.95521			0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.47204			0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.95545			0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.83470			0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.75684			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.26600	10.00000	110.23700		0.00		0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.22993		0.00		0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.99994		0.00		0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.02116		0.00		0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.88956		0.00		0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.02090		0.00		0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.01992		0.00		0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.63685	10.23000	102.60903		0.00		0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.01931		0.00		0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	116.59455		0.00		0	0.00
ACL167	On 20/06/2019	Spot Bond	9.79500	100.12081	9.79500	100.09465		0.00		0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02074		0.00		0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	118.29595	1.75000	118.36712		0.00		0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02172		0.00		0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.02237		0.00		0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.02105		0.00		0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.03995		0.00		0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.35452		0.00		0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.02081		0.00		0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.86443		0.00		0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.02224		0.00		0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.02019		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
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.02117			0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.02151			0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.15218			0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.33333			0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.02168			0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.02168			0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02447			0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.02184			0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02321			0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55343			0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02447			0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	98.01728			0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.02215			0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.02343			0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	136.10092			0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	137.08071			0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.02052			0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.02034			0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.67253			0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.02084			0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.11032			0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.02172			0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.02055			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.02052			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.02084			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.98360			0	0.00
ACL219	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.13657			0	0.00
ACL220	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.13431			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.33383			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.24604			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.20965			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.65050			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		35.84467	100.00000	35.75784				0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.48730	100.00000	13.45462				0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.66641			0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.34197			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.47271			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.64693			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.29699			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.23500		99.89739	8.23500	99.87537				0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.66235			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.93002			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		39.94582	100.00000	39.80578				0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		10.27810	100.00000	10.24206				0	0.00
AIR01	On 15/03/2019	Spot Bond	9.31500		100.06089	9.31500	100.03613				0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.86500		111.48431	9.86500	111.45498				0	0.00
AIR03	On 09/03/2016	Spot Bond	7.55500		105.37453	7.55500	105.35329				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AIR04	On 29/05/2024	Spot Bond		9.55500	98.83556		9.55500	98.81050			0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	13.20936		100.00000	13.18013			0	0.00
AIR05	On 29/05/2030	Spot Bond		10.17500	99.36251		10.17500	99.33572			0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.72000	167.23771		2.72000	167.14626			0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.35488			0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.94012			0	0.00
APF02	On 26/09/2019	Spot Bond		0.00000	100.00000		0.00000	99.93523			0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.09209			0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.72944			0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.05866			0	0.00
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.01992			0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08451			0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.86140			0	0.00
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	93.76000			0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.60763			0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	113.50075			0	0.00
ASN022	On 07/12/2033	Spot Bond		2.65500	130.27411		2.65500	233.52417			0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	113.47980			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	98.64573				0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	108.14404				0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	111.83413				0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.94575				1,600,000,000	400,000,000.00
ASN037	On 07/12/2033	Spot Bond	2.67000	163.56110	2.67000	207.11888				0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.01937				0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.98099				0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.45164				0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.45031				0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.42064				0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.27675				0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.20956				0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000	100.00000	0.00000	98.45446				0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.02194				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	100.00000	0.00000	100.41489				0	0.00
ASN068	On 15/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.16355				0	0.00
ASN069	On 07/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.17220				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN070	On 12/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		35.67964		100.00000	35.60067			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		20.49571		100.00000	20.44605			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		20.58312		100.00000	20.53326			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		20.18972		100.00000	20.14081			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		28.32482		100.00000	28.25620			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		38.14107		100.00000	38.04868			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		15.75578		100.00000	15.71761			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		31.42359		100.00000	31.33606			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		44.73494		100.00000	44.61033			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.21957			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.01894			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.27181			0	0.00
BAW11	On 01/10/2018	Spot Bond	9.36500		103.42293		9.36500	103.39707			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.99532			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.22662			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.24597			0	1,000,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.60259			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.76000		99.65587		9.76000	99.62993			0	1,500,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.74500		103.91472		6.74500	103.89586			280,000,000	1,303,133,300.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		60.78776		100.00000	60.63888			0	0.00
BAW21	On 24/03/2022	Spot Bond	10.01000		98.84687		10.01000	98.82063			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.05909			2,280,000,000	1,140,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond	9.05000	104.01929		9.05000	103.99414			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.89594	100.61598		10.89594	100.59584			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.82772	99.82184		10.82772	99.91163			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.88739	99.82086		10.88739	99.92960			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.80210			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.90824	100.03934		10.90824	99.92366			0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.01383	99.30749		12.01383	99.27172			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.79747			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.79747			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.79755			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.14594	99.75145		11.14594	99.72066			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.05165	100.30841		11.05165	99.98831			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.82772	99.82184		10.82772	99.91163			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.04756	100.27061		11.04756	100.08116			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.28457	97.69139		10.28457	99.87379			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.63380			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.79744			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.79744			0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.99797			0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642	103.63698		8.43642	103.36265			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.82500	98.51832		11.82500	98.48679			0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02311			0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.75000	79.17390		11.75000	96.80704			0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.99797			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.82564			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		95.37229		9.28000	99.82374			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.80031			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.66500		75.17763		11.66500	96.49285			200,000,000	100,000,000.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.80604			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.80127			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.80127			0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89645			0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.80833			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.81116			0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.99797			0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.81116			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.80795			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.81810			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.81126			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.85398			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.83470			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.89594		100.55916		13.89594	100.53159			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.28690		99.84914		15.28690	99.80590			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188		99.92850		14.11188	101.54021			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.73922			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.73922			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	99.73922			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.72968			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.77262			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	34.85535		100.00000	34.78922			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.41704		100.00000	18.37193			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.76157		100.00000	16.72052			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.34665		100.00000	10.32131			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.34831		100.00000	10.32323			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.50960		100.00000	12.47895			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.83935		100.00000	10.81280			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.23757			0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.42586			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.50997			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.28863			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.74881		100.00000	9.72519			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.74881		100.00000	9.72519			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000	92.63959		100.00000	92.40506			0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000	86.28842		100.00000	86.08491			0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000	83.52403		100.00000	83.33333			0	0.00
BD0202	On 31/12/2018	Spot Bond	2.05000	102.88911		2.05000	181.43999			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.38500	92.68063		8.38500	156.28997			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.38500	93.96918		8.38500	156.68322			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.77000	96.52151		8.77000	96.49888			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	8.46500	98.44676		8.46500	98.42458			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.92431			0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.31481			0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.85461			0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.42629			0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.51201			0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.75155			0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	38.33597		100.00000	38.24208			0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.13618			0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.15818			0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.16551			0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.25346			0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.37064			0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	37.49919		100.00000	37.40735			0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	37.49919		100.00000	37.40735			0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.17221			0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.17544			0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.55000	102.78573		8.55000	102.76234			0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.18511			0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20216			0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	21.43435		100.00000	21.38242			0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	21.43435		100.00000	21.38242			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000		0.00000	101.96194			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.42000	97.71685		11.42000	99.02562			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000	100.00000		0.00000	101.27458			0	0.00
BGL04	On 05/02/2025	Spot Bond	11.31000	93.59203		11.31000	99.37488			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	102.89233			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000	72.35906		100.00000	72.22555			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.48893			0	50,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.53097			0	0.00
BID06	On 30/06/2019	Spot Bond	8.97500	70.13793		8.97500	99.43602			4,000,000,000	4,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.61633			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.27150			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.19677			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.61257			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.70610			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.59748			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.62667			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.67965			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.89933			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.27324			0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	98.64865		100.00000	98.91599			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.35331			0	6,000,000,000.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.39144			0	4,000,000,000.00
BSR14	On 18/09/2015	Spot Bond	100.00000	80.93126		100.00000	80.75221			12,000,000,000	6,000,000,000.00
BSR15	On 18/12/2015	Spot Bond	100.00000	78.38497		100.00000	78.16723			12,000,000,000	6,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BSR16	On 17/06/2016	Spot Bond	100.00000		56.27037	100.00000	56.09079		0.00		7,000,000,000	3,500,000,000.00
BSR17	On 19/06/2018	Spot Bond	100.00000		20.34165	100.00000	20.27814		0.00		10,000,000,000	5,000,000,000.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	97.72539		0.00		0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		100.00000	0.00000	97.09238		0.00		0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.57390		0.00		0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.75471		0.00		0	0.00
BTC037	On 06/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.77236		0.00		1,700,000,000	1,700,000,000.00
BTC038	On 15/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.61476		0.00		0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.50956		0.00		0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.40546		0.00		0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.39205		0.00		0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.15652		0.00		0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.10225		0.00		0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	98.91015		0.00		0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	98.95986		0.00		0	0.00
BTC048	On 04/09/2015	Spot Bond	0.00000		100.00000	0.00000	98.70496		0.00		0	0.00
BTC049	On 07/09/2015	Spot Bond	0.00000		100.00000	0.00000	98.65214		0.00		0	0.00
BTC050	On 15/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.60572		0.00		0	0.00
BTC051	On 11/09/2015	Spot Bond	0.00000		100.00000	0.00000	98.50706		0.00		0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		43.12522	100.00000	43.01960		0.00		0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.00000	0.00000	99.87767		0.00		0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.00000	0.00000	99.87277		0.00		0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.12405		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
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.76795			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000	15.90726		100.00000	15.84512			0	0.00
CBL08	On 02/11/2016	Spot Bond	9.75000	107.39943		9.75000	107.37165			0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	105.77268			0	0.00
CBL11	On 06/05/2016	Spot Bond	8.80000	102.78468		8.80000	102.76063			0	0.00
CBL12	On 06/09/2018	Spot Bond	12.86500	99.38908		12.86500	99.35540			0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	98.59459			0	0.00
CBL14	On 01/02/2019	Spot Bond	13.16500	100.01155		13.16500	99.97633			0	0.00
CBL16	On 18/05/2017	Spot Bond	9.20000	101.34186		9.20000	101.31709			0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	97.62049			0	0.00
CBL18	On 23/08/2019	Spot Bond	13.16500	97.06912		13.16500	97.03493			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.33686			2,000,000,000	500,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	93.91107			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.84403			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.86000	92.36721		10.86000	92.34067			0	0.00
CBL23	On 18/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.85322			0	0.00
CCT01	On 23/06/2023	Spot Bond	10.29000	112.25930		10.29000	112.22853			0	0.00
CCT02	On 12/06/2024	Spot Bond	10.29000	108.01212		10.29000	107.98251			0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.21500	108.76889		10.21500	108.73945			0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.47014			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.95000	102.90866		11.95000	102.87620			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.83520			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.92990			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.26630		10.00000	110.23750			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.12096			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.02403			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.61985			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		10.15473		100.00000	10.12268			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000		17.97226		100.00000	17.92872			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.73318			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.54130			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.04468			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	102.12473			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	102.21671			0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.26251			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.24975			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.31716			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.02118			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.48864			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		99.80947		10.11000	99.78227			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.63593			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		123.80358		2.76000	123.73564			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	107.22998			0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		121.08932		3.14000	123.70590			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.58109		8.25000	102.55856			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.87500		130.83269		2.87500	124.82716			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		128.95208		2.40000	123.03444			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.03022			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.62500		101.43412		8.62500	101.41072			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.38540			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.40281			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.67500		101.47761		8.67500	101.45407			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.67500		101.47761		8.67500	101.45407			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.72500		100.28838		8.72500	100.26499			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.02172			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.02405			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.26600		10.00000	110.23700			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.26600		10.00000	110.23700			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.84484			0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.64852			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.07552		9.35000	103.04951			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.07552		9.35000	103.04951			0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.67182			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.36178			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.75360			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.75360			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.75360			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.27981			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.59500		102.50188		9.59500	102.47577			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.85161			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.46238			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.31209			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.31210			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.34761			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.67981			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.72872			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.49355			0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.13981			0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.89123			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.02079			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.25833			0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.88662			0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.11095			0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.93004			0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.85195			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.26600		10.00000	110.23700			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.71075			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.93085			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.73714			0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.02327			0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.71080			0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.14755			0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.82705			0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	137.91169			0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.12606			0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	138.42318			0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	137.29562			0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	137.99045			0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	134.20170			0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	134.42446			0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.95607			0	0.00
CLN314	On 14/11/2022	Spot Bond	11.09500		93.33653		11.09500	93.30914			0	0.00
CLN315	On 20/03/2023	Spot Bond	11.61500		94.81519		11.61500	94.78611			0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.83471			0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.02478			0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.93469			0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.32369			0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.30531			0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		101.27619		8.80500	101.27244			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.02184			0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.29103			0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	130.52148			0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.02321			0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.02474			0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.02233			0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.03164			0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	80.32548			0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.02452			0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.83471			0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	118.93483			0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	118.98334			0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.26277			0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.02857			0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.83375			0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.03143			0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.02535			0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.01928			0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.02400			0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.25069			0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.94297			0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.83853			0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.19304			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.56471			0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.20388			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.31558			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.01995			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.27500		101.63574		10.27500	104.25223			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.02044			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.26101			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.41500		103.05604		12.41500	106.26509			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.31237			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.44500		106.19466		12.44500	106.15925			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		109.88358		10.02000	109.85391			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.31237			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.30238			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.02630			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.02008			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.02054			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.02069			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.82763			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.81000		102.84960		9.81000	102.82283			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.80158			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.02408			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		102.60597		10.57000	102.57726			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		102.83281		11.00000	102.80289			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN381	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.28055			0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.02303			0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.30250			0	0.00
CLN384	On 20/09/2024	Spot Bond		12.20500	102.16838		12.20500	102.13549			0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.02677			0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.02042			0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.40614			0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.02211			0	0.00
CLN389	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
CLN390	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.84230			0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.01887			0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.02079			0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	91.45668			0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.02198			0	0.00
CLN395	On 02/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.43554			0	0.00
CLN396	On 20/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.02382			0	0.00
CLN397	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.03021			0	0.00
CLN398	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.90045			0	0.00
CLN399	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.89510			0	0.00
CLN400	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.02198			0	0.00
CLN401	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.02474			0	0.00
CLN402	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.85583			0	0.00
CLN403	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.84618			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN404	On 21/02/2018	Spot Bond			0.00000	100.00000		0.00000	100.60086			0.00	0	0.00
CLN405	On 20/06/2016	Spot Bond			0.00000	100.00000		0.00000	100.01947			0.00	0	0.00
CLN406	On 20/06/2020	Spot Bond			0.00000	100.00000		0.00000	85.50832			0.00	0	0.00
CLN407	On 20/06/2020	Spot Bond			100.00000	1.55298		100.00000	1.54802			0.00	10,000,000,000	10,000,000,000.00
CLN42	On 18/04/2028	Spot Bond			7.01000	41.35072		7.01000	41.95694			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond			0.00000	100.00000		0.00000	165.16033			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond			8.77000	96.52151		8.77000	146.72659			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond			8.38500	35.55058		8.38500	156.28997			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond			8.38500	35.99919		8.38500	156.68322			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond			0.00000	100.00000		0.00000	97.72167			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond			0.00000	100.00000		0.00000	97.70219			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond			0.00000	100.00000		0.00000	101.71454			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond			0.00000	100.00000		0.00000	102.08061			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond			0.00000	100.00000		0.00000	100.02196			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond			0.00000	100.00000		0.00000	100.02047			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond			0.00000	100.00000		0.00000	100.02082			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond			0.00000	100.00000		0.00000	101.70693			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond			0.00000	100.00000		0.00000	100.02224			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond			0.00000	100.00000		0.00000	101.32369			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond			0.00000	100.00000		0.00000	100.02029			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond			0.00000	100.00000		0.00000	100.02014			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond			0.00000	100.00000		0.00000	100.02000			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond			0.00000	100.00000		0.00000	100.02008			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
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.02224			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.68597			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.65513			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.80500		106.75694		8.80500	105.29904			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.87500		100.77629		8.87500	100.75239			0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.45000		109.93947		10.45000	109.90887			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.20500		102.02410		7.20500	102.00461			0	0.00
COJ07	On 23/03/2021	Spot Bond	10.02000		105.95196		10.02000	105.92381			0	0.00
COJG01	On 09/06/2024	Spot Bond	10.05500		101.13485		10.05500	101.10774			0	0.00
COT01	On 03/04/2023	Spot Bond	10.42500		95.12202		10.42500	95.09561			0	0.00
COT02	On 03/04/2028	Spot Bond	11.11500		96.08596		11.11500	96.05756			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	11.11500		89.25902		11.11500	89.23264			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.56874			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.09510			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.15073		100.00000	10.12614			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.60503			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.99983			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.56581			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.41205			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.19827			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.43183		100.00000	9.40898			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.66805		100.00000	11.63978			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.78500		99.98968		11.78500	101.25288			0	12,800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		16.38109	100.00000	16.34141				0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		8.88663	100.00000	8.86510				0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		17.05063	100.00000	17.00933				0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.10049				0	0.00
DENG44	On 29/09/2017	Spot Bond	8.07500		99.13645	8.07500	99.11513				0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.64584				0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.56584				0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.39162				0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		91.19976	100.00000	90.97840				0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.29609				0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.69045				0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.74839				0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.03923				0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.02852				0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.09089				0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.02486				0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		100.00000	0.00000	53.41508				0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	102.35037				0	0.00
DV2021	On 18/06/2021	Spot Bond	9.01000		100.23587	9.01000	100.21174				0	0.00
DV21	On 15/06/2016	Spot Bond	7.47500		107.31670	7.47500	107.29519				0	1,050,000,000
DV22	On 07/02/2020	Spot Bond	9.06000		105.00350	9.06000	104.97780				0	1,350,000,000.00
DV23	On 27/02/2023	Spot Bond	9.70500		104.77610	9.70500	104.74867				0	1,130,000,000.00
DV24	On 18/02/2024	Spot Bond	9.68500		103.37730	9.68500	103.35030				0	0.00
DV29	On 18/02/2029	Spot Bond	9.72500		106.29137	9.72500	106.26349				0	300,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.89769			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.14852			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.64311			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.22277			0	0.00
DVC011	On 11/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.23523			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.76668			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.60688			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.50128			1,800,000,000	1,800,000,000.00
E170	On 01/08/2020	Spot Bond	8.44000		125.94993		8.44000	125.92117			0	2,101,300,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.17809			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		99.23851		2.44000	99.18492			0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		99.98356		1.20000	135.15146			0	0.00
EL28	On 02/05/2028	Spot Bond	2.21000		123.32332		2.21000	123.25762			3,000,000,000	15,396,600,000.00
EL29	On 19/11/2029	Spot Bond	2.21000		110.93889		2.21000	110.87978			0	17,750,000,000.00
EL30	On 29/07/2030	Spot Bond	2.13000		113.00090		2.13000	112.94083			0	0.00
EL31	On 02/06/2031	Spot Bond	2.25500		102.97444		2.25500	102.91942			0	0.00
EL36	On 31/01/2036	Spot Bond	2.42000		99.67551		2.42000	99.62174			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.86000		107.02000		9.86000	106.99155			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.76000		107.15763		9.76000	107.12989			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	10.16500		100.70651		10.16500	100.67938			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.36000		92.48213		10.36000	95.70352			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.50000		103.17584		10.50000	102.60983			0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.74182			0	2,560,000,000.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	98.62093			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.22455			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.03025			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.99113			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.93920			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.34970			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.58914			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.77500		99.79378		10.77500	99.76439			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.43036			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.39597			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.62325			0	0.00
EQS07	On 09/04/2018	Spot Bond	10.44500		97.52970		10.44500	97.50257			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	98.68182			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	98.08637			0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.79503			0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.84365			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.83580			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.26600		10.00000	110.23700			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.71333				0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.74226				0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.70754				0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.73166				0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.72702				0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.71727				0	0.00
ES15	On 30/08/2015	Spot Bond	6.45000		102.65954	6.45000	102.64161				0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.29500		103.98126	8.29500	103.95817				201,013,600	12,801,176,200.00
ES23	On 25/01/2023	Spot Bond	8.93500		109.90582	8.93500	109.87928				1,577,119,900	56,904,700,100.00
ES26	On 02/04/2026	Spot Bond	9.21500		92.55763	9.21500	92.53484				1,980,000	10,544,099,800.00
ES33	On 15/09/2033	Spot Bond	9.84000		82.38527	9.83500	82.39939				43,862,100	31,049,121,300.00
ES42	On 25/04/2042	Spot Bond	9.91000		88.20417	9.91000	88.18086				221,100,900	66,897,839,700.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000	0.00000	99.63163				0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000	0.00000	97.74623				0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.62525				0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.40585				0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000	0.00000	99.94092				0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.71522				0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.65063				0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.41579				0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.44655				0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.83195				0	0.00
FIFC19	On 07/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.21798				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFC20	On 07/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.20451			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.69236		100.00000	11.66403			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.37983		100.00000	11.35226			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.16779			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.13608			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.18707			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.19990			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.76500	96.39979		9.76500	96.37468			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.24676			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24669			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.25423			0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	102.27596			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.48753			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	100.49545			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.51000	97.31746		10.51000	98.34834			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.39906			0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.61500	104.05096		10.61500	104.02156			0	50,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.19704			0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.17500	134.09382		2.17500	134.92147			0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.18000	125.75935		2.18000	275.97031			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.37500	106.91152		2.37500	113.58494			0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.04000	95.97417		3.04000	153.45692			0	0.00
FRBI33	On 07/12/2033	Spot Bond	3.16500	104.11949		3.16500	193.46555			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.02500	105.07152		7.02500	105.05162			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBZ01	On 30/11/2020	Spot Bond	7.16800		68.64004		7.16800	66.49421			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.40800		43.15969		9.40800	42.25477			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000		41.82132		9.65000	40.90042			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.55700			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02480			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02123			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02348			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.08277		7.47000	98.00000			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.08277		7.47000	100.00000			0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02447			0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02334			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.08130			0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02408			0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.06652		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		100.00000		0.00000	100.02557			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC132	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.03137			0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.03046			0	0.00
FRC136	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC137	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC138	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC139	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC140	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC141	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC142	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC143	On 20/09/2017	Spot Bond		100.09221	21.03053		100.09221	20.97954			0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.02190			0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	111.67727			0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.02762			0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.34114			0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.02283			0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.00000			0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.02313			0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.02099			0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.02290			0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.02982			0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.02250			0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	65.74909		13.22500	65.72585			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.02124			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.02127			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.03020			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.02222			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.60500		98.89821		3.60500	102.25999			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.02316			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.02316			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.78317			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.00080			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	98.05186			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.02184			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.02134			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.24816			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.02492			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.91346			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.23531			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.39444			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.02852			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.02269			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.02753			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.02111			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.02290			0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.02290			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.16120			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.71713			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.81135			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.73281			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.26600		10.00000	110.23700			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.52601			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.02415			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.51227			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.71502			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.48837			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.49241			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.49710			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.36021			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.49710			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.35473			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.10175			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.15919		8.75000	101.13539			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.02159			0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.54352		100.00000	9.52040			0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.74884		100.00000	8.72764			0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	97.33667			0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	10.96735		100.00000	10.94078			0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.02368			0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	23.36226		100.00000	23.30504			0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC212	On 07/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.04718			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	9.26302		100.00000	9.24058			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	22.50053		100.00000	22.44601			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.04715			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	22.47134		100.00000	22.41691			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.04459			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.99236			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.12035			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.05241			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.98500	128.64736		2.98500	128.57597			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.89167			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.88002			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.88002			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.76445			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.26446			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.12115			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.18529			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.02408			0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.95764			0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.02277			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.30423			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.28449			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.51500	116.13081		3.51500	124.60941			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
FRC67	On 20/09/2016	Spot Bond			0.00000		100.00000		0.00000	100.02320			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond			0.00000		100.00000		0.00000	100.02344			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond			3.56500		107.24419		3.56500	124.24252			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond			3.54500		104.99434		3.54500	124.38913			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond			2.45500		102.65032		2.45500	130.62806			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond			2.52500		103.49110		2.52500	139.70865			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond			0.00000		100.00000		0.00000	101.43960			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond			0.00000		100.00000		0.00000	100.02009			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond			0.00000		100.00000		0.00000	100.02308			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond			0.00000		100.00000		0.00000	100.02709			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond			0.00000		100.00000		0.00000	100.02606			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.02350			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.02347			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.15580			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond			100.00000		12.19537		100.00000	12.16583			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond			100.00000		54.13741		100.00000	54.00626			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond			100.00000		99.54767		100.00000	99.28291			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond			100.00000		22.63671		100.00000	22.58187			0.00	0	0.00
FRD11U	On 08/11/2016	Spot Bond			100.00000		36.64987		100.00000	36.53545			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond			100.00000		12.77269		100.00000	12.74140			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond			0.00000		100.00000		0.00000	101.99364			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond			0.00000		100.00000		0.00000	102.34216			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond			0.00000		100.00000		0.00000	101.52924			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
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.99654			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	97.90162			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	98.04863			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.77919			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.16800		83.64721		2.16800	103.31336			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.54000		102.33395		2.54000	111.65061			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.26828			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.76080		10.38000	101.73215			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.76080		10.38000	101.73215			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	80.09300			0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.97069			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.68000		100.43793		2.68000	108.98408			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.60500		208.90504		2.60500	208.99800			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.65000		109.60876		2.65000	109.54893			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.63500		208.03973		2.63500	208.12814			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.44861			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.46000		112.81935		2.46000	112.75834			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.74000		107.92406		2.74000	107.86489			0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.94555			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	54.94200			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.88638			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.84500		105.99806		2.84500	105.93964			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.75500		113.46873		2.75500	204.69253			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.80500		111.82768		2.80500	203.28147			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS122	On 31/01/2025	Spot Bond	2.39000		99.36625		2.39000	99.31272			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.83500		159.86735		2.83500	202.44053			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.12000		87.45102		3.12000	101.09198			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.08000		97.06165		3.08000	152.80386			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.57000		81.65350		3.57000	93.73117			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.07000		97.06454		3.07000	152.96682			0	0.00
FRS130	On 11/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.80110			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.13000		151.70066		3.13000	151.88632			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.34500		188.77384		3.34500	189.13182			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		100.00000		0.00000	95.43599			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.50000		82.08229		3.50000	94.28564			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.47000		82.41492		3.47000	94.76412			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.28000		83.77645		3.28000	98.39608			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.30000		124.71099		2.30000	273.66887			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.19000		125.67159		2.19000	275.77765			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.91000		119.53988		2.91000	262.31695			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.64500		101.72471		2.64500	131.19690			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.20835			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.17500		134.99340		2.17500	130.79602			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.44306			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.67815			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.09309			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.52000		108.70804		2.52000	108.64909			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRS69	On 31/05/2017	Spot Bond			104.97509	28.87502		104.97509	28.80197			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond			101.07593	32.24817		101.07593	32.16929			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond			100.44759	26.16294		100.44759	26.09931			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond			100.76967	30.81059		100.76967	30.73543			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond			2.12500	118.66430		2.12500	118.60131			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond			2.32000	98.05429		2.32000	114.12343			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond			0.00000	100.00000		0.00000	98.86637			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond			2.35000	97.80170		2.35000	113.82936			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond			0.00000	100.00000		0.00000	100.62839			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond			2.39000	123.93153		2.39000	344.57047			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond			0.00000	100.00000		0.00000	100.98065			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond			0.00000	100.00000		0.00000	100.59237			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX16	On 15/09/2016	Spot Bond			7.74500	102.46960		7.74500	102.44844			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond			8.28000	102.75045		8.28000	102.72781			0.00	3,000,000,000	1,000,000,000.00
FRX18	On 14/04/2018	Spot Bond			8.56500	106.74812		8.56500	106.72366			0.00	0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond			9.24000	100.11055		9.24000	100.08598			0.00	600,000,000	1,060,000,000.00
FRX20	On 01/10/2020	Spot Bond			9.54000	98.76910		9.54000	98.74396			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond			10.23500	89.41557		10.23500	89.39132			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond			10.32500	102.93007		10.32500	102.90176			0.00	0	200,000,000.00
FRX26	On 01/10/2026	Spot Bond			10.59500	94.33143		10.59500	95.01644			0.00	0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond			10.91500	95.17907		10.91500	95.41707			0.00	0	3,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	11.04500		91.80946		11.04500	91.78219			0	0.00
FRX45	On 14/04/2045	Spot Bond	10.37000		79.79625		10.37000	79.77422			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.01780			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.01808			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.01872			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.01980			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.02062			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.02413			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.67063			0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.52959			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.69546			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.72302			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.74598			0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.84687			0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		55.73627		100.00000	55.60125			0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		9.35099		100.00000	9.32834			0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.56884		100.00000	1.56504			0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.26321		100.00000	0.26257			0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		8.67368		100.00000	8.65267			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.45520	100.00000	1.45168				0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.24414	100.00000	0.24355				0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.58898				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.55000		101.78604	9.55000	101.76010				0.00	0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	101.32050				0.00	0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.59265				0.00	0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.60039				0.00	0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.65064				0.00	0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.71233				0.00	0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.75081				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		100.00000	0.00000	100.76304				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.99564	100.00000	9.97144				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		20.64289	100.00000	20.59288				0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.35003	100.00000	11.32254				0.00	0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		11.59304	100.00000	11.55685				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.12097				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
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.16484			0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.21927			0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.29483			0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.27612			0	25,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.43892			0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.86886			0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.25337			0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.73292			1,080,000,000	540,000,000.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.98072			0	10,073,800.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.29500			0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.30490			0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.49478		100.00000	10.46936			0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.34646			0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.16872			0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.04617			0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.05837			0	510,000,000.00
HILC20	On 24/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.61257			0	0.00
HILC21	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.83402			0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.36810				0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.55368		101.65904	7.55368	92.76165				0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.42911				0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.55355		101.67682	8.55355	104.41639				0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.50754				0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.00367		101.75747	9.00367	104.41639				0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.60335				0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.46425				0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.67395				0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.96282				0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.26600	10.00000	110.23700				0	0.00
HPF05	On 17/02/2017	Spot Bond	9.43000		104.13348	9.43000	104.10697				0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.83772				0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.78732				0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.65000		108.32305	8.65000	108.29771				0	1,580,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.07000		126.72956	2.07000	278.10019				200,000,000	2,400,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.05000		129.76650	2.05000	284.76473				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
HWAY34	On 31/07/2034	Spot Bond		9.83500	98.66366		9.83500	98.63749			0	2,230,000,000.00	
HWAY35	On 31/07/2035	Spot Bond		9.87500	98.24390		9.87500	98.21774			0	0.00	
HWF02U	On 30/09/2016	Spot Bond		100.00000	40.36823		100.00000	40.27044			0	0.00	
HWF04U	On 09/10/2015	Spot Bond		100.00000	97.48093		100.00000	97.22440			0	0.00	
HWF05U	On 09/10/2016	Spot Bond		100.00000	44.49661		100.00000	44.38764			0	0.00	
HWF06U	On 20/11/2016	Spot Bond		100.00000	35.67121		100.00000	35.58480			0	0.00	
HWY023/R197	On 25/11/2020	Spot Bond		10.00000	110.26600		10.00000	110.23700			0	0.00	
I2025	On 31/01/2025	Spot Bond		1.67000	120.77248		1.71000	120.29237			0.00	56,115,000,000	96,128,600,000.00
I2038	On 31/01/2038	Spot Bond		1.91000	124.73184		1.92000	124.44595			0.00	35,336,000,000	00,175,424,600.00
I2046	On 31/03/2046	Spot Bond		2.04000	121.88662		2.04000	121.82219			0.00	80,580,000,000	02,929,900,000.00
I2050	On 31/12/2050	Spot Bond		1.98500	131.51383		1.98000	131.60426			0.00	24,234,828,000	44,459,828,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.89656			0	0.00	
IBL21	On 15/03/2016	Spot Bond		8.22500	103.47380		8.22500	103.45114			0	0.00	
IBL22	On 15/03/2018	Spot Bond		8.30000	106.76464		8.30000	106.74105			0	0.00	
IBL28	On 18/08/2016	Spot Bond		8.04500	103.10412		8.04500	103.08166			0	0.00	
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.03921			0	0.00	
IBL34	On 31/01/2017	Spot Bond		1.29500	101.65015		1.29500	133.00405			0	0.00	
IBL36	On 31/01/2022	Spot Bond		2.24500	104.17544		2.24500	134.35913			0	0.00	
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.40169			0	0.00	
IBL39	On 02/04/2018	Spot Bond		8.42000	102.80303		8.42000	102.77986			0	0.00	
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80395			0	0.00	
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.83579			0	0.00	
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.26600		10.00000	110.23700			0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond	9.09500	96.84993		9.09500	96.82640			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.53000	94.92257		9.53000	94.89816			0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.10712			0	0.00
IBL49	On 02/04/2018	Spot Bond	9.03000	97.56552		9.03000	97.54198			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.58000	101.64780		9.58000	101.62153			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.97620			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.13858			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.98500	102.11133		7.98500	102.08925			0	220,000,000.00
IBL55	On 31/07/2018	Spot Bond	8.87500	101.17613		8.87500	101.15186			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.19471			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.79923			0	0.00
IBL58	On 13/02/2017	Spot Bond	8.07000	103.74411		8.07000	103.72144			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.83500	104.35865		8.83500	104.33373			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.90500	105.57395		9.90500	105.54575			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.87084			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.17131			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.99352			0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.11228			0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	101.13465			0	300,000,000.00
IBL66	On 12/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.22613			0	0.00
IBL67	On 31/01/2022	Spot Bond	2.97500	128.59511		2.97500	128.65220			0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00988		100.00000	0.00986			0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.26449			0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.25196			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IDCG03	On 22/10/2020	Spot Bond	9.56000		96.41141		9.56000	96.38682			0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.61558			0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.50439			0	0.00
IDCG06	On 24/11/2024	Spot Bond	10.21500		96.82582		10.21500	96.79960			0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.98392		5.00000	101.97000			0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.89453		5.00000	100.88092			0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.10380		4.00000	101.09292			0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.73855		4.00000	100.72765			0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		45.97884		100.00000	45.86623			0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		45.84503		100.00000	45.73275			0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		45.84503		100.00000	45.73275			0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		105.26154		9.20000	105.23567			0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.85861			0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.47267		100.00000	7.45456			0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.03146			0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		99.54767		100.00000	99.28291			0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		15.54915		100.00000	15.51107			0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		21.80243		100.00000	21.74962			0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.61420		100.00000	1.61111			0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		10.26120		100.00000	10.23607			0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.11981		100.00000	10.09529			0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		11.29038		100.00000	11.26273			0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		33.10013		100.00000	33.01906			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IN291U	On 09/07/2015	Spot Bond	100.00000		96.05263	100.00000	95.80052				0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		87.95181	100.00000	87.74038				0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		86.69834	100.00000	86.49289				0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		100.05722	100.00000	99.78826				0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		100.10642	100.00000	99.83731				0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		96.56085	100.00000	96.30607				0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		93.04992	100.00000	92.74079				0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		85.48009	100.00000	85.28037				0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		86.84092	100.00000	86.57454				0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		86.90476	100.00000	86.69834				0	0.00
INA529	On 14/07/2015	Spot Bond	6.40000		99.65054	6.40000	99.54618				0	0.00
INA530	On 21/07/2015	Spot Bond	6.45000		99.52514	6.45000	99.42023				0	0.00
INA531	On 28/07/2015	Spot Bond	6.45000		99.40277	6.45000	99.29811				0	0.00
INA533	On 11/08/2015	Spot Bond	6.45000		99.15892	6.45000	99.05477				0	0.00
INA534	On 18/08/2015	Spot Bond	6.60000		99.01527	6.60000	98.90902				0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		98.64438	6.60000	98.53892				0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	102.15949				0	0.00
ING115	On 31/03/2016	Spot Bond	10.89594		103.39800	10.89594	103.22986				0	0.00
ING116	On 31/03/2016	Spot Bond	10.89594		102.62162	10.89594	102.57187				0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.02174				0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.02171				1,200,000,000	300,000,000.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.44343	6.50000	101.42571				0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.02382				0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	93.36489				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.16128			0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.37114			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.26600		10.00000	110.23700			0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.02289			0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	104.15680			0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.26152			0	0.00
ING297	On 10/09/2015	Spot Bond		0.00000	100.00000		0.00000	98.55524			0	0.00
ING298	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	98.41826			0	0.00
ING301	On 12/10/2015	Spot Bond		100.00000	76.84211		100.00000	76.68067			0	0.00
INGR06	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.73116			0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.19878			0	0.00
IP274U	On 14/07/2015	Spot Bond		100.00000	94.80519		100.00000	94.55959			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.26600		10.00000	110.23700			0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.50008			0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.51945			0	0.00
IPF06	On 13/04/2017	Spot Bond		8.73500	101.81506		8.73500	101.79128			0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.71458			0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.75549			0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.78279			0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.41991			0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.49151			0	0.00
IPF12	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.44822			0	0.00
IPFC06	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.22650			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IPL10	On 20/05/2021	Spot Bond			9.91000	98.50283		9.91000	98.47694			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond			0.00000	100.00000		0.00000	100.10488			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond			8.99000	103.89627		8.99000	103.87144			0.00	540,000,000	1,767,400,000.00
IPL7	On 05/04/2018	Spot Bond			0.00000	100.00000		0.00000	101.61495			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond			0.00000	100.00000		0.00000	101.60330			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond			0.00000	100.00000		0.00000	100.01036			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond			8.17500	99.95523		8.17500	99.97761			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond			0.00000	100.00000		0.00000	101.33396			0.00	1,260,000,000	630,000,000.00
IV016	On 06/12/2021	Spot Bond			0.00000	100.00000		0.00000	100.36864			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond			3.52500	96.56238		3.52500	128.83384			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond			3.63000	144.22615		3.63000	149.79167			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond			0.00000	100.00000		0.00000	99.79941			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond			0.00000	100.00000		0.00000	101.68428			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond			0.00000	100.00000		0.00000	101.54908			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond			0.00000	100.00000		0.00000	100.25999			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond			0.00000	100.00000		0.00000	97.78639			0.00	0	25,000,000,000.00
IV030	On 31/01/2025	Spot Bond			3.71000	100.53433		3.71000	108.95871			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond			3.71000	100.45052		3.71000	108.95871			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond			0.00000	100.00000		0.00000	100.30010			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond			0.00000	100.00000		0.00000	100.60221			0.00	11,172,560,000	12,672,560,000.00
IV08	On 30/04/2018	Spot Bond			10.63500	109.47032		10.63500	109.43950			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond			0.00000	100.00000		0.00000	103.30959			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond			3.73000	142.71318		3.73000	142.63127			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
IV531U	On 30/07/2015	Spot Bond	100.00000		91.02244	100.00000	90.79602		0.00		0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		87.95181	100.00000	87.74038		0.00		0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		86.49289	100.00000	86.28842		0.00		0	0.00
IVA528	On 09/07/2015	Spot Bond	6.40000		99.73768	6.40000	99.63313		0.00		0	0.00
IVA529	On 16/07/2015	Spot Bond	6.40000		99.61573	6.40000	99.98247		0.00		0	0.00
IVA530	On 23/07/2015	Spot Bond	6.45000		99.49015	6.45000	99.85883		0.00		0	0.00
IVA531	On 30/07/2015	Spot Bond	6.45000		99.36786	6.45000	99.49015		0.00		0	0.00
IVA534	On 20/08/2015	Spot Bond	6.60000		98.97983	6.60000	98.73244		0.00		0	0.00
IVA537	On 03/09/2015	Spot Bond	6.60000		98.73244	6.60000	98.60920		0.00		0	0.00
IVA538	On 10/09/2015	Spot Bond	6.60000		98.60920	6.60000	98.48628		0.00		0	0.00
IVA539	On 17/09/2015	Spot Bond	6.60000		98.48628	6.60000	98.38116		0.00		0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.27211		0.00		0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.26600	10.00000	110.23700		0.00		0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.29954		0.00		0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.54136		0.00		0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.66798		0.00		0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.71864		0.00		0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.46414		0.00		0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.50018		0.00		0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.50986		0.00		0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.52923		0.00		0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.44206		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
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.35939			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.16462			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.07751			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.80209			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.54252			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.53722			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.66843			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.22847			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.07162			0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.86141			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	99.85763			0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.85762			0	0.00
IVC036	On 16/07/2019	Spot Bond	9.43500	103.58900		9.43500	103.56262			0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	16.63405		100.00000	16.59682			0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.64824		100.00000	11.61971			0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.31467			0	0.00
IVC040	On 24/07/2021	Spot Bond	9.58000	102.84290		9.58000	102.81633			0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.18687			0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.82334			0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.15711			0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	104.82877			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.17940			0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.20651			0	0.00
IVC047	On 27/10/2015	Spot Bond	6.89500	101.34689		6.89500	101.32820			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.07580			0	0.00	
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.73305			0	0.00	
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.44267			0	0.00	
IVC051	On 03/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.10951			0	0.00	
IVC052	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.88470			0	0.00	
IVC053	On 11/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.96595			0	0.00	
IVC054	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.41323			0	0.00	
IVC055	On 26/03/2020	Spot Bond		0.00000	100.00000		0.00000	99.93772			0	0.00	
IVC056	On 29/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.12722			0	0.00	
IVC059	On 09/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.28858			0	0.00	
JAS01	On 31/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.39240			0	0.00	
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.18475			0.00	1,440,000,000	720,000,000.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.32049			0	0.00	
JDG03U	On 21/02/2016	Spot Bond		100.00000	55.60125		100.00000	55.46655			0	0.00	
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	102.36474			0	0.00	
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35449			0	0.00	
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.18043			0	0.00	
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.33027			0	0.00	
KCF03U	On 30/10/2015	Spot Bond		100.00000	91.00000		100.00000	90.77307			0	0.00	
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.68841			0	0.00	
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.29719			0	0.00	
KW01	On 31/10/2027	Spot Bond		8.76500	137.28315		8.76500	137.25115			0	0.00	
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.99407			0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.17913			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.43273			0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.02099			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.55111			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.53000	97.53539		10.53000	97.50819			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000	103.16598		9.71000	103.13896			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.14785			0	0.00
LGL02	On 13/08/2017	Spot Bond	9.02000	100.18567		9.02000	100.16126			0	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.15000	98.06127		9.15000	98.03730			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	10.20000	99.20561		10.20000	99.17835			0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.25980			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.24393			0	0.00
LHL02	On 13/12/2015	Spot Bond	7.91500	101.56194		7.91500	101.54071			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.26532			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.86636			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.73218			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.75950			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.81390			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.78028			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.15173			0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.72140			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.36209			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.14409			0	0.00
MAQ072	On 10/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.59655			0	0.00

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	100.00000		0.00000	102.05577			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.07086			0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.25747			0	0.00
MBC024	On 05/09/2015	Spot Bond		0.00000	100.00000		0.00000	98.70677			0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.92441			0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.57082			0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.83979			0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.41772			0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.66031			0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.38980			0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.89877			0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.91202			0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.93247			0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.28481			0	0.00
MBF044	On 11/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.36632			0	0.00
MBF045	On 13/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.46134			0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	51.44897		100.00000	51.32433			0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	23.54257		100.00000	23.48491			0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	22.80159		100.00000	22.74574			0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	22.89208		100.00000	22.83602			0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	21.98494		100.00000	21.93168			0	0.00
MBP33U	On 17/02/2017	Spot Bond		100.00000	22.99630		100.00000	22.94059			0	0.00
MBP34	On 29/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.11221			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond	9.09500	101.49010		9.09500	101.46543			0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	9.11500	101.01654		9.11500	100.99194			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.57401			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	103.61270			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	103.77384			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.23500	102.27981		8.23500	102.25726			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.08500	105.13593		9.08500	105.11013			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.83500	105.52273		9.83500	105.49476			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.01792			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.01860			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.88000	101.37900		9.88000	101.35212			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.06500	102.60164		7.06500	102.58210			0	2,529,400,000.00
MIL02	On 31/05/2017	Spot Bond	9.16000	99.91367		9.16000	99.88923			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.12431			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.71000	105.01238		9.71000	104.18388			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.00000		0.00000	100.51379			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	33.89980		100.00000	33.81767			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.86000	99.89250		8.86000	99.86884			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.01500	104.29914		7.01500	104.27917			0	0.00
MTN04	On 13/07/2017	Spot Bond	8.85000	106.87816		8.85000	106.85260			0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.05736		100.89771	7.04012			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.14867		100.61875	7.13125			0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
N5A16	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.26517			0	0.00
N5B23	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.28368			3,480,000,000	580,000,000.00
N5C23	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.28738			0	0.00
N5D23	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.32754			0	0.00
N5E23	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.36093			0	0.00
N5F23U	On 20/06/2023	Spot Bond	100.00000		10.71406	100.00000		10.68810			0	0.00
N5G23U	On 20/06/2023	Spot Bond	100.00000		11.47062	100.00000		11.44284			0	0.00
NAM01	On 19/11/2022	Spot Bond		9.27000	95.46907		9.27000	95.44556			0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.75000	101.99513		7.75000	101.97370			0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.40000	98.63722		9.40000	98.61260			0	0.00
NBK12A	On 19/03/2021	Spot Bond		9.16000	103.41121		9.16000	103.38604			0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.60500	103.26425		9.60500	103.23792			0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.53583			0	0.00
NBK14A	On 26/06/2021	Spot Bond		9.52000	98.91651		9.52000	98.91623			0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.57812			0	0.00
NBK15A	On 11/02/2022	Spot Bond		9.76000	98.55285		9.76000	98.51985			0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.61423			0	0.00
NBK16A	On 12/02/2025	Spot Bond		10.36500	97.86490		10.36500	97.83758			0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.22764			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
NBK17A	On 22/04/2026	Spot Bond	10.54500		97.89594		10.54500	97.86845			0	500,000,000.00	
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.60009			0	0.00	
NBK18A	On 01/06/2020	Spot Bond	9.51000		99.60304		9.51000	99.57775			0	0.00	
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.81542			0	0.00	
NBK19A	On 01/06/2022	Spot Bond	9.91000		99.26133		9.91000	99.23510			0	0.00	
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.72527			0	0.00	
NBK20A	On 01/06/2026	Spot Bond	10.61500		99.00922		10.61500	98.98125			0	0.00	
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	99.95929			0	0.00	
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.84418			0	0.00	
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.85842			0	0.00	
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.88118			0	0.00	
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.00000		0.00000	100.91361			0	0.00	
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.94355			0	0.00	
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.00000		0.00000	101.40145			0	0.00	
NBK27B	On 01/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.45263			0	300,000,000.00	
NBK2A	On 15/09/2015	Spot Bond	6.89500		103.64987		6.89500	103.63059			0.00	61,861,680,000	31,730,840,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.48879			0.00	33,205,160,000	16,602,580,000.00
NBK3A	On 09/09/2019	Spot Bond	9.11500		111.08895		9.11500	111.06204			0	3,160,000,000.00	
NBK4	On 28/10/2024	Spot Bond	10.94000		37.90023		10.94000	37.88945			0	0.00	
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.45502			0	0.00	
NBK9A	On 23/03/2016	Spot Bond	7.79500		103.45819		7.79500	103.43669			0	60,000,000.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.99999			0.00	600,000,000	300,000,000.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	97.04338			0	0.00	
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.44243			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.20101			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.18700			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	93.52240			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.81177			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.86337			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.01946			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.01838			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.25697			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.01769			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.01902			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.01901			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.08618			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.02184			0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.11000		103.21648		10.11000	105.86220			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.02172			0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.14500		102.04213		10.14500	104.71369			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.02184			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.01969			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.06014			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.02205			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.02232			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.43834			0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN93	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.59429			0	0.00
NED11	On 17/09/2015	Spot Bond	7.00500	103.58029		7.00500	103.56074			0	78,890,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	101.36861			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	99.33156			0	0.00
NED15	On 08/04/2024	Spot Bond	10.29500	104.32371		10.29500	103.25688			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	100.41109			0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	101.60475			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	100.00000		0.00000	101.63957			0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.39820			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	117.40667		9.44500	117.37724			0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.60321			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.26600		10.00000	110.23700			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.20000	170.32650		2.20000	170.23576			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.57000	98.04861		2.57000	111.69866			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000	186.11258		3.45000	186.01291			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.96000	107.96372		2.96000	107.90045			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.22000	149.65335		3.22000	140.34304			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.13000	151.97217		3.13000	151.88632			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.93000	105.57240		8.93000	105.54694			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.56000	104.18839		9.56000	104.29917			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.78577			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.61917			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.64086			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.62787			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.66596			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.76000		104.19154		9.76000	105.27957			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.65385			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.64519			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000		100.00000		0.00000	100.70306			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.96000		104.19477		9.96000	104.30183			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.66250			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.66683			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000		100.00000		0.00000	100.74020			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.82648			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.77390			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.67981			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.88500		110.56384		8.88500	110.53759			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.61000		115.49240		9.61000	115.46295			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.09500		173.69268		2.09500	173.60061			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.51500		113.12112		10.51500	113.08945			0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.46479			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.22800			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.04377			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.39595			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.57041			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.63539			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.77741			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.45462		100.00000	17.41234			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		95.21696		100.00000	94.97219			0	0.00
OML01	On 27/10/2015	Spot Bond	6.90500		102.04687		6.90500	102.02802			0	652,633,300.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.58561			0	0.00
OML03	On 27/11/2024	Spot Bond	10.08000		95.74475		10.08000	97.77619			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.08505			0	0.00
OML05	On 19/03/2025	Spot Bond	10.24000		99.62755		10.24000	100.74830			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.78500		99.63157		10.78500	100.47102			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.36500		99.94986		11.36500	100.44183			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		37.44426		100.00000	37.35355			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.83000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.26600		10.00000	110.23700			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.23678			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.30611			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.95157			0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.80418			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.99046			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.99887			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.31277			0	0.00
PPC004	On 30/06/2021	Spot Bond	9.81000		100.11724		9.81000	100.03734			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.10932			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.13976			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.15345			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.18388			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.31465			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.34504			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.22434			0	0.00
R010P	On 21/12/2025	Spot Bond	8.18500		43.10001		8.18500	43.09056			0	0.00
R158	On 15/09/2015	Spot Bond	5.91500		105.33321		5.91500	105.31637			98,403,000,000	97,924,999,900.00
R158P	On 15/09/2015	Spot Bond	6.62500		98.51585		6.62500	98.49824			0	0.00
R159	On 15/09/2016	Spot Bond	6.72500		111.52180		6.72500	111.50175			52,900,693,700	71,770,260,500.00
R159P	On 15/09/2016	Spot Bond	6.55500		92.39974		6.55500	92.38355			0	0.00
R186	On 21/12/2026	Spot Bond	8.37000		115.61431		8.36500	115.62869			27,690,664,100	84,626,303,900.00
R187P	On 21/12/2026	Spot Bond	8.10500		40.13053		8.10500	40.12182			0	0.00
R188P	On 21/12/2027	Spot Bond	8.02500		37.42327		8.02500	37.41522			0	0.00
R197	On 07/12/2023	Spot Bond	1.70000		285.55721		1.69000	285.60959			6,387,500,000	26,862,100,000.00
R202	On 07/12/2033	Spot Bond	1.80500		234.02967		1.80500	233.90746			3,382,889,100	01,331,819,100.00
R2023	On 28/02/2023	Spot Bond	8.21000		99.84096		8.20500	99.84679			55,133,862,400	67,951,947,600.00
R203	On 15/09/2017	Spot Bond	7.30000		104.16534		7.30000	104.14504			94,209,870,700	62,363,362,700.00
R2030	On 31/01/2030	Spot Bond	8.73500		97.16848		8.73500	97.14554			29,830,931,400	76,537,594,700.00
R2032	On 31/03/2032	Spot Bond	8.83500		96.82616		8.83500	96.80329			92,568,431,600	96,068,619,000.00
R2037	On 31/01/2037	Spot Bond	8.93500		99.23430		8.93500	99.21035			07,358,304,900	29,599,466,800.00
R204	On 21/12/2018	Spot Bond	7.66500		101.07389		7.66500	101.05313			70,505,739,600	40,272,575,700.00
R2044	On 31/01/2044	Spot Bond	8.99000		101.01114		8.99000	100.98661			29,967,693,400	01,918,180,500.00
R2048	On 28/02/2048	Spot Bond	8.98000		100.31954		8.98000	100.29559			22,798,363,000	96,062,197,300.00
R207	On 15/01/2020	Spot Bond	7.88500		100.80483		7.88000	100.80187			90,844,295,900	34,734,493,900.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond	8.01500	95.79907	8.01000	95.80045		0.00	06,354,277,300	91,273,492,900.00	
R209	On 31/03/2036	Spot Bond	8.89000	76.61578	8.88500	76.63550		0.00	09,215,940,500	10,747,891,500.00	
R210	On 31/03/2028	Spot Bond	1.73000	176.83038	1.73000	176.73841		0.00	365,002,500	34,669,512,000.00	
R211	On 31/01/2017	Spot Bond	0.65000	134.41620	0.59500	134.46583		0.00	47,349,490,700	63,790,583,200.00	
R212	On 31/01/2022	Spot Bond	1.68000	139.04792	1.67500	139.01737		0.00	8,197,700,500	38,364,405,100.00	
R213	On 28/02/2031	Spot Bond	8.78000	87.18312	8.77500	87.20035		0.00	97,262,635,600	56,121,555,900.00	
R214	On 28/02/2041	Spot Bond	8.92000	77.78632	8.92000	77.76788		0.00	69,207,212,600	12,891,979,700.00	
R228C	On 15/09/2015	Spot Bond	6.62500	98.51585	6.62500	98.49824		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	6.54500	95.43485	6.54500	95.41815		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	6.55500	92.39974	6.55500	92.38355		0.00	0	0.00	
R327C	On 21/06/2015	Spot Bond	6.73000	99.94472	6.73000	99.96314		0.00	0	0.00	
R328C	On 21/12/2015	Spot Bond	6.56500	96.86399	6.56500	96.84712		0.00	0	0.00	
R329C	On 21/06/2016	Spot Bond	6.54500	93.81232	6.54500	93.79581		0.00	0	0.00	
R330C	On 21/12/2016	Spot Bond	6.60500	90.76091	6.60500	90.74479		0.00	0	0.00	
R331C	On 21/06/2017	Spot Bond	7.27500	86.73346	7.27500	86.71653		0.00	0	0.00	
R332C	On 21/12/2017	Spot Bond	7.32500	83.58873	7.32500	83.57230		0.00	0	0.00	
R333C	On 21/06/2018	Spot Bond	7.67000	79.83721	7.67000	79.82079		0.00	0	0.00	
R334C	On 21/12/2018	Spot Bond	7.65000	76.94026	7.65000	76.92448		0.00	0	0.00	
R335C	On 21/06/2019	Spot Bond	7.63000	74.16273	7.63000	74.14756		0.00	0	0.00	
R336C	On 21/12/2019	Spot Bond	7.62000	71.46831	7.62000	71.45371		0.00	0	0.00	
R337C	On 21/06/2020	Spot Bond	7.84000	68.12121	7.84000	68.10690		0.00	0	0.00	
R338C	On 21/12/2020	Spot Bond	7.82000	65.62091	7.82000	65.60716		0.00	0	0.00	
R339C	On 21/06/2021	Spot Bond	7.93000	62.75249	7.93000	62.73915		0.00	0	0.00	
R340C	On 21/12/2021	Spot Bond	7.90000	60.47243	7.90000	60.45963		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
R341C	On 21/06/2022	Spot Bond		7.87000	58.29205		7.87000	58.27975			0	0.00
R342C	On 21/12/2022	Spot Bond		7.84000	56.20652		7.84000	56.19471			0	0.00
R343C	On 21/06/2023	Spot Bond		7.80000	54.25298		7.80000	54.24164			0	0.00
R344C	On 21/12/2023	Spot Bond		7.76000	52.38754		7.76000	52.37665			0	0.00
R345C	On 21/06/2024	Spot Bond		8.30500	48.10997		8.30500	48.09928			0	0.00
R346C	On 21/12/2024	Spot Bond		8.26500	46.36056		8.26500	46.35030			0	0.00
R347C	On 21/06/2025	Spot Bond		8.22500	44.69196		8.22500	44.68212			0	0.00
R348C	On 21/12/2025	Spot Bond		8.18500	43.10001		8.18500	43.09056			0	0.00
R349C	On 21/06/2026	Spot Bond		8.14500	41.58077		8.14500	41.57170			0	0.00
R350C	On 21/12/2026	Spot Bond		8.10500	40.13053		8.10500	40.12182			0	0.00
R351C	On 21/06/2027	Spot Bond		8.06500	38.74580		8.06500	38.73743			0	0.00
R352C	On 21/12/2027	Spot Bond		8.02500	37.42327		8.02500	37.41522			0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.32035			0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	103.96262			0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	102.78709			0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.31297			0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	30.37609		100.00000	30.30250			0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	15.58732		100.00000	15.54915			0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	28.74584		100.00000	28.67619			0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	90.97840		100.00000	90.75812			0	0.00
RCSB5U	On 10/12/2016	Spot Bond		100.00000	39.59142		100.00000	39.49551			0	0.00
RCSB6U	On 31/03/2018	Spot Bond		100.00000	20.38193		100.00000	20.33146			0	0.00
RDF01U	On 04/09/2017	Spot Bond		100.00000	21.49664		100.00000	21.43937			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.99573	100.00000	8.96967		0.00		0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.34465	100.00000	16.30110		0.00		0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		13.24215	100.00000	13.20686		0.00		0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		10.18724	100.00000	10.16009		0.00		0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.25662		0.00		0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.23524		0.00		0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.57775		0.00		0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.60687		0.00		0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.56587		0.00		0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.77637		0.00		0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.52053		0.00		0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.54225		0.00		0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.72872		0.00		0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.60735		0.00		0	0.00
RED101	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.48847		0.00		0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		16.38868	100.00000	16.34898		0.00		0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		11.49667	100.00000	11.46882		0.00		0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.52513	100.00000	9.50205		0.00		0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.80160	100.00000	8.78028		0.00		0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.78477		0.00		0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.60953		0.00		0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	101.05817		0.00		0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.35353		0.00		0	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.69970			0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.54777			0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.32820			0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.82687			0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.35054			0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	86.42545			0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	84.47373			0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	93.09399			0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	92.27153			0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.82702			0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	82.07382			0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	95.83173			0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.75427		12.35000	106.71894			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		15.13699	100.00000	15.10032				0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.15786			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		5.83742	100.00000	5.82343				0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		39.67488	100.00000	39.57771				0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		58.50666	100.00000	58.36492				0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.68992	100.00000	12.64359				0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		42.84359	100.00000	42.73980				0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.61524			0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	79.75862			0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
RW21	On 21/04/2021	Spot Bond	9.31000	104.63441		9.31000	104.60841			0	760,000,000.00	
RW23	On 10/12/2023	Spot Bond	9.65500	99.53034		9.65500	99.50469			0	0.00	
RW28	On 10/12/2028	Spot Bond	10.03500	85.44773		10.03500	101.88840			0	0.00	
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	96.53737			0	0.00	
SBK12	On 24/11/2016	Spot Bond	7.92500	104.70307		7.92500	104.68096			0	0.00	
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	110.26600		10.00000	110.23700			0	0.00	
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.60186			0	0.00	
SBK14	On 01/12/2017	Spot Bond	9.54000	100.85033		9.54000	100.82466			0.00	5,840,000,000	2,920,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	102.10356			0	0.00	
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.26492			0	0.00	
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	102.59708			0	0.00	
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.78379			0	0.00	
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.37532			0	0.00	
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000		0.00000	100.55812			0	0.00	
SBK21	On 28/01/2025	Spot Bond	0.00000	100.00000		0.00000	101.45150			0	0.00	
SBK22	On 28/05/2025	Spot Bond	0.00000	100.00000		0.00000	100.69133			0	0.00	
SBK23	On 28/05/2027	Spot Bond	11.80500	99.28060		11.80500	99.65879			0	2,100,000,000.00	
SBK9	On 10/04/2018	Spot Bond	9.16500	99.84917		9.16500	99.82472			0	2,370,000,000.00	
SBN27	On 15/09/2015	Spot Bond	7.40500	104.98223		7.40500	104.96129			0	0.00	
SBN29	On 15/09/2015	Spot Bond	8.04500	104.83219		8.04500	104.80950			0	0.00	
SBN31	On 15/09/2015	Spot Bond	7.16500	105.03861		7.16500	105.01832			0	0.00	
SBN33	On 15/09/2017	Spot Bond	8.70000	101.34948		8.70000	101.32603			0	0.00	
SBN34	On 15/09/2015	Spot Bond	7.31000	105.00454		7.31000	104.98386			0	0.00	
SBN35	On 15/09/2015	Spot Bond	8.08500	104.82283		8.08500	104.80003			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.16458			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.79573			0	0.00
SBS13	On 22/09/2017	Spot Bond	8.35000		103.35552		8.35000	103.33255			960,000,000	240,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.50565			1,300,000,000	3,680,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.01890			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.14677			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.77000		101.85535		9.77000	101.82881			0	300,000,000.00
SBS20	On 15/05/2026	Spot Bond	10.26500		99.68063		10.26500	99.65353			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.89692			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.78204			0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.77824			0	0.00
SBS25	On 24/05/2019	Spot Bond	9.24500		99.52426		9.24500	99.49983			0	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		25.61469		100.00000	25.55737			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.74500		105.66111		9.74500	105.63335			0	2,570,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.96560			0	0.00
SBS29	On 12/06/2019	Spot Bond	9.25500		98.43790		9.25500	98.41356			0	0.00
SBS3	On 25/05/2026	Spot Bond	10.27500		87.22252		10.27500	87.19878			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.71548			0	0.00
SBS31	On 27/06/2027	Spot Bond	10.01500		98.73014		10.01500	98.70378			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.07217			0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.07432			0	0.00
SBS34	On 19/09/2024	Spot Bond	10.16500		102.24747		10.16500	102.21993			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00000		0.00000	101.11219			0	761,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000		0.00000	101.14209			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.28000		98.40751		9.28000	98.38285			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.46500		95.44558		10.46500	95.41869			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.92500		95.12887		10.92500	95.10092			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.71000		95.69755		9.71000	95.67290			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.55500		109.07566		7.55500	109.05332			0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.30000		124.71099		2.30000	273.66887			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.20500		131.99143		1.20500	133.19081			600,000,000	300,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		21.90587		100.00000	21.85280			0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.45534			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		33.49117		100.00000	33.41003			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		167.63540		0.00000	82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.86500		117.58187		1.86500	131.82939			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.44343		6.50000	101.42571			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.15305			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.87993			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.29756			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.80000		99.79199		8.80000	99.76837			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.91181			0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.72751			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.02079			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		35.75784		100.00000	35.67121			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.26600		10.00000	110.23700			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.23344			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.19008			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		40.46626		100.00000	40.36823			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		46.52151		100.00000	46.40881			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		40.69195		100.00000	40.59336			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.64000		103.91139		9.64000	103.88481			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.45470			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.65243			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.97500		105.20202		7.97500	105.17930			0	1,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.41500		99.07551		9.41500	101.14670			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.70000		101.34948		8.70000	101.32603			0	4,020,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.68845			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.72316			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.08675			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.65759			0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.67524			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.60918			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.40000		101.06521		8.40000	101.04236			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.55896			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.42714			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSA06	On 16/04/2020	Spot Bond	9.60000		95.67247		9.60000	95.64796			0	2,140,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.49622			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.93650			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.23912			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.58000		89.22681		9.58000	89.20399			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.58000		89.22681		9.58000	89.20399			0	0.00
SSN007	On 15/01/2020	Spot Bond	9.30000		95.71848		9.30000	95.69445			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02578			0	0.00
SSN009	On 15/09/2017	Spot Bond	8.18000		102.38363		8.18000	102.36132			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.46000		112.39072		2.46000	112.75834			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.97500		97.19591		8.97500	97.17261			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		100.66502		8.50000	100.64201			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.40500		100.71235		10.40500	100.68444			0	10,000,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.42310			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.64500		74.67480		10.64500	74.65376			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.36441			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.38141			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.95846			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.54373			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	99.84550			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.61680			0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.13119			0	0.00
SSN034	On 02/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.47341			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SY1234	On 26/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.83808			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.50947			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.03346			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.03312			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.13780			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.07856			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.01334			0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.02523			0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.02800			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.00750			0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.95433			0	0.00
SY1247	On 28/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.82887			0	0.00
SY1248	On 08/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.62648			0	0.00
SY1249	On 10/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.59875			0	0.00
SY1250	On 16/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.50300			0	0.00
SY1251	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.43075			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.37500		104.46198		6.37500	104.44405			0	0.00
SZ25	On 30/09/2025	Spot Bond	9.01500		101.96640		9.01500	101.94183			0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.67082			0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.71974			0	0.00
T12A12	On 21/02/2048	Spot Bond	9.53000		95.82367		9.53000	95.79915			0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		58.60313		100.00000	58.46115			0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.22861			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.96459			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.42529			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.01728			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.01825			0	0.00
TFS131	On 20/11/2015	Spot Bond	100.00000		85.29058		100.00000	85.17390			0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.08550			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.06016			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.04864			0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.07900			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.97500		104.26520		7.97500	104.24268			0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.29872			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.33340			0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.38719		7.83000	103.36526			0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.27964			0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.32300			0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.43336			0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.27964			0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.32300			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		86.47107		7.16000	103.07799			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.40793			0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.40099			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.56722			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.54473			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.22289			0	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		100.00000		0.00000	102.14544			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.27791			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.33340			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.77544		8.73000	103.75094			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.02011			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.32300			0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.13500		92.24139		9.13500	101.06853			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.84963			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.34028			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.41139			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.39234			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.40306			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.56376			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.55684			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.51463			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.10238			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.10928			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.09782			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.66200			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.68406			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.48000		101.02565		9.48000	102.02082			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.67082			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.70170			0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12A6	On 21/08/2019	Spot Bond	9.39000	100.00774		9.39000	99.98240			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.68405			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.71974			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.50000	88.55819		9.50000	98.85779			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.74134			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.74134			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.75985			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.75985			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.81167			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.81167			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.83108			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.83019			0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.09556			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.09556			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.30841			0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.11414			0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.34202			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.81062		101.06155	6.79378			0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.50589			0	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	100.00000		0.00000	101.31586			0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.69050			0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.31586			0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.33330			0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.34202			0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.30539			0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.33330			0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.42921			0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.42921			0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.42921			0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.56866			0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.60351			0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.55994			0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.25604			0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.29949			0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.28211			0	0.00
TL20	On 22/02/2020	Spot Bond		9.76000	88.36706		9.76000	88.31148			0	0.00
TL20/R207	On 25/11/2020	Spot Bond		10.00000	110.26600		10.00000	110.23700			0	0.00
TN17	On 14/11/2017	Spot Bond		8.40000	102.81973		8.40000	102.79675			0	10,850,000,000.00
TN20	On 17/09/2020	Spot Bond		9.74000	105.85194		9.74000	105.82459			0	13,285,200,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.71522		100.00000	1.71102			0	0.00
TN23	On 06/11/2023	Spot Bond		9.94500	106.19311		9.94500	106.16510			0	9,370,000,000.00
TN25	On 19/08/2025	Spot Bond		10.12500	99.34650		10.12500	99.31940			0	13,147,265,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond	10.16500	92.17142	10.16500	92.14658	0.00	0	9,870,000,000.00			
TN30	On 09/10/2030	Spot Bond	10.51500	102.03482	10.51500	102.00626	0.00	0	1,720,000,000.00			
TN40	On 09/10/2040	Spot Bond	10.84000	101.42509	10.84000	101.39584	0.00	0	2,500,000,000.00			
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.26077	0.00	0	0.00			
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.52037	0.00	0	12,426,000.00			
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.81263	0.00	0	0.00			
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.83276	0.00	0	0.00			
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.83479	0.00	0	0.00			
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.93391	0.00	0	0.00			
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.13929	0.00	0	0.00			
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000	0.00000	100.83381	0.00	0	0.00			
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.26600	10.00000	110.23700	0.00	0	0.00			
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.55183	0.00	0	0.00			
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.58339	0.00	0	0.00			
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.41062	0.00	0	0.00			
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.18109	0.00	0	0.00			
TR30	On 31/12/2099	Spot Bond	10.00000	99.83417	10.00000	99.80655	0.00	0	0.00			
TR31	On 31/12/2099	Spot Bond	9.75000	99.83829	9.75000	99.81136	0.00	0	0.00			
TR32	On 31/12/2099	Spot Bond	100.00000	9.84119	100.00000	9.81497	0.00	0	0.00			
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.95727	0.00	0	0.00			
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	102.07523	0.00	0	0.00			
TRAA3U	On 14/06/2024	Spot Bond	100.00000	7.83319	100.00000	7.81420	0.00	0	0.00			
TRAA4U	On 14/06/2024	Spot Bond	100.00000	8.34526	100.00000	8.32503	0.00	0	0.00			
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	102.14065	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
TRAB2U	On 14/06/2024	Spot Bond	100.00000	8.65250	100.00000	8.63153	0.00	0	0.00	0	0.00	
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	102.15373	0.00	0	0.00	0	0.00	
TRAC2U	On 14/06/2024	Spot Bond	100.00000	8.90853	100.00000	8.88694	0.00	0	0.00	0	0.00	
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	102.51868	0.00	0	0.00	0	0.00	
TRAD2U	On 14/06/2024	Spot Bond	100.00000	12.03214	100.00000	12.00299	0.00	0	0.00	0	0.00	
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	103.31876	0.00	0	0.00	0	0.00	
TRAE2U	On 14/06/2024	Spot Bond	100.00000	15.46300	100.00000	15.42553	0.00	0	0.00	0	0.00	
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.02582	100.00000	12.99426	0.00	0	0.00	0	0.00	
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.70210	0.00	0	0.00	0	0.00	
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.45144	0.00	0	0.00	0	0.00	
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.18789	0.00	0	0.00	0	0.00	
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	98.91665	0.00	0	0.00	0	0.00	
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000	0.00000	98.65086	0.00	0	0.00	0	0.00	
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000	0.00000	103.78316	0.00	0	0.00	0	0.00	
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	102.59421	0.00	0	0.00	0	0.00	
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000	0.00000	97.59636	0.00	0	0.00	0	0.00	
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000	0.00000	97.11030	0.00	0	0.00	0	0.00	
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	96.79231	0.00	0	0.00	0	0.00	
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	96.09993	0.00	0	0.00	0	0.00	
TSP183	On 04/02/2016	Spot Bond	0.00000	100.00000	0.00000	95.87581	0.00	0	0.00	0	0.00	
TSP184	On 18/02/2016	Spot Bond	0.00000	100.00000	0.00000	95.53140	0.00	0	0.00	0	0.00	
TSP185	On 03/03/2016	Spot Bond	0.00000	100.00000	0.00000	95.21232	0.00	0	0.00	0	0.00	
TSP186	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	94.84596	0.00	0	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSP187	On 25/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.96700			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	94.57678			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000	100.00000		0.00000	97.42309			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000	100.00000		0.00000	93.82267			0	0.00
TSP191	On 26/05/2016	Spot Bond	0.00000	100.00000		0.00000	93.49404			0	0.00
TSP192	On 09/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.14790			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.06685		100.00000	14.03278			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.62685			0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.01836			0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.26594			0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.23028			0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.19462			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.18362			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.14113			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.08914			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.79415			0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.64849			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.51842			0	0.00
TWC101	On 26/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.37875			0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.48637			0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.51454			0	300,000,000.00
TWC104	On 16/07/2015	Spot Bond	100.00000	97.32390		100.00000	100.00000			0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.37017			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWCJ19	On 26/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.41902			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.25864			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.38565			0	0.00
UG21	On 02/03/2021	Spot Bond	9.41000		108.87060		9.41000	108.84340			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		7.65100		100.00000	7.63569			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		7.54745		100.00000	7.51512			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.47441		100.00000	7.45945			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		7.46175		100.00000	7.42978			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.89796			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.85175			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		83.52403		100.00000	83.33333			0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.74385			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.95983			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.97315			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.97447			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.88637			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.88321			0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.95824			0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.31469			0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.18354		100.00000	7.16916			0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000		7.22877		100.00000	7.19780			0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.00693		100.00000	6.99291			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
VPB02U	On 20/04/2023	Spot Bond	100.00000		7.14307	100.00000	7.11246		0.00		0	0.00	
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00032	100.00000	0.00032		0.00		0	0.00	
WS04	On 30/05/2016	Spot Bond	7.11500		105.61111	7.11500	105.59105		0.00		0	8,900,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.13500		245.25219	1.13500	245.12851		0.00		0	0.00	
WSP2	On 28/05/2017	Spot Bond	7.80000		102.75835	7.80000	102.73699		0.00		440,000,000	27,200,992,700.00	
WSP3	On 28/05/2019	Spot Bond	8.22000		103.22216	8.22000	103.19957		0.00		0	0.00	
WSP4	On 28/05/2020	Spot Bond	8.50500		102.60757	8.50500	102.58436		0.00		0	0.00	
WSP5	On 28/05/2021	Spot Bond	8.71000		101.96908	8.71000	101.94546		0.00		0	2,700,000,000.00	
Z014	On 30/06/2015	Spot Bond	5.86500		99.90368	5.86500	99.88765		0.00		0	0.00	
Z020	On 19/10/2015	Spot Bond	5.79500		98.17630	5.79500	98.16100		0.00		0	0.00	
Z071	On 01/07/2015	Spot Bond	5.86500		99.88765	5.86500	99.87162		0.00		0	0.00	
Z083	On 30/09/2019	Spot Bond	7.61000		72.71363	7.61000	72.69887		0.00		0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000		75.56936	100.00000	75.41322		0.00		0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000		42.30512	100.00000	42.22486		0.00		0	0.00	
<b>Total for j-Bonds :</b>											<b>0.00</b>	<b>17,161,004,000</b>	<b>28 414 925 300.00</b>
<b>Grand Total:</b>											<b>0.00</b>	<b>17,161,053,163</b>	<b>128 418 111 746.00</b>