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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 15/06/2015

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 12/06/2015		Foreign Exchange Future	12.43640	12.43640		12.43640	12.43640		11.86	0	0.00
\$ / R	On 19/06/2015		Any day expiry	12.40860	12.40860		12.41270	12.41270		17.88	0	0.00
\$ / R	On 19/06/2015	12.32	Call	146.35890	0.14636		166.92540	0.16693	146.359	18.51	0	10,000.00
\$ / R	On 25/06/2015		Any day expiry	12.42010	12.42010		12.42600	12.42600		16.35	0	1,300.00
\$ / R	On 26/06/2015		Any day expiry	12.42240	12.42240		12.42820	12.42820		16.26	0	4,394.00
\$ / R	On 26/06/2015	10.80	Put	0.12490	0.00012		0.02980	0.00003	0.125	25.77	0	300.00
\$ / R	On 26/06/2015	11.15	Put	0.46960	0.00047		0.70670	0.00071	0.470	22.91	0	250.00
\$ / R	On 26/06/2015	12.46	Call	124.90880	0.12491		136.83650	0.13684	124.909	16.59	0	250.00
\$ / R	On 26/06/2015	15.88	Call	0.07800	0.00008		0.08660	0.00009	0.078	41.26	0	300.00
\$ / R	On 29/06/2015		Any day expiry	12.42910	12.42910		12.45100	12.45100		26.99	0	0.00
\$ / R	On 29/06/2015	12.45	Call	172.22950	0.17223		0.00000	0.00000	172.230	18.78	4,000	2,000.00
\$ / R	On 30/06/2015		Any day expiry	12.43130	12.43130		12.43710	12.43710		15.74	0	15,883.00
\$ / R	On 02/07/2015		Any day expiry	12.43580	12.43580		12.44150	12.44150		15.72	0	0.00
\$ / R	On 02/07/2015	11.80	Put	7.84470	0.00784		11.49060	0.01149	7.845	14.70	0	5,500.00
\$ / R	On 02/07/2015	12.33	Put	116.80130	0.11680		123.24730	0.12325	116.801	15.41	0	10,000.00
\$ / R	On 02/07/2015	12.60	Call	106.86980	0.10687		116.00950	0.11601	106.870	16.42	0	5,500.00
\$ / R	On 06/07/2015		Any day expiry	12.44470	12.44470		12.45040	12.45040		15.34	0	400.00
\$ / R	On 06/07/2015	12.38	Call	214.71080	0.21471		224.66550	0.22467	214.711	15.20	0	5,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
\$ / R	On 13/07/2015	Any day expiry		12.46040	12.46040		12.46600	12.46600		15.12	0	2,492.00
\$ / R	On 20/07/2015	Any day expiry		12.47600	12.47600		12.48160	12.48160		15.17	0	2,373.00
\$ / R	On 29/07/2015	Any day expiry		12.49620	12.49620		12.50160	12.50160		15.18	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	1.65740	0.00166	1.75520	0.00176	1.657	17.20	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	4.14590	0.00415	4.34540	0.00435	4.146	15.63	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	183.36650	0.18337	190.40690	0.19041	183.367	15.88	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Call	116.97380	0.11697	123.68370	0.12368	116.974	16.75	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Put	590.77380	0.59077	592.08370	0.59208	590.774	16.75	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	3.93660	0.00394	5.77030	0.00577	3.937	30.61	0	300.00
\$ / R	On 25/08/2015	Any day expiry		12.55680	12.55680		12.56170	12.56170		15.09	0	9.00
\$ / R	On 25/08/2015	Any day expiry	12.50	Call	360.25750	0.36026	366.95080	0.36695	360.258	15.02	0	8,000.00
\$ / R	On 26/08/2015	Any day expiry		12.55900	12.55900		12.56390	12.56390		15.10	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	166.95880	0.16696	173.84000	0.17384	166.959	16.75	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	717.95880	0.71796	719.94000	0.71994	717.959	16.75	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry		12.56130	12.56130		12.56610	12.56610		15.10	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	5.70090	0.00570	5.79510	0.00580	5.701	16.21	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	13.04670	0.01305	13.33080	0.01333	13.047	15.23	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	202.56140	0.20256	209.51970	0.20952	202.561	16.33	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	16.03070	0.01603	19.54140	0.01954	16.031	30.32	0	300.00
\$ / R	On 31/08/2015	Any day expiry		12.57030	12.57030		12.57490	12.57490		15.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry		12.59280	12.59280		12.59700	12.59700		15.09	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		12.60190	12.60190		12.60590	12.60590		15.03	5,445	591,362.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	5.13010	0.00513	5.42180	0.00542	5.130	16.38	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,007.52080	2.00752	2,011.82890	2.01183	2,007.521	16.28	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	13.11950	0.01312	13.60780	0.01361	13.120	15.39	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,615.60360	1.61560	1,620.10200	1.62010	1,615.604	15.34	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	13.70360	0.01370	14.20200	0.01420	13.704	15.34	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,451.65980	1.45166	1,456.24400	1.45624	1,451.660	14.94	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	21.06030	0.02106	21.65930	0.02166	21.060	14.87	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	22.92030	0.02292	23.53740	0.02354	22.920	14.78	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	25.45970	0.02546	26.09950	0.02610	25.460	14.66	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	41.76820	0.04177	42.60880	0.04261	41.768	14.40	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	45.93050	0.04593	46.81990	0.04682	45.931	14.37	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,054.71440	1.05471	1,059.67850	1.05968	1,054.714	14.33	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	52.81440	0.05281	53.77850	0.05378	52.814	14.33	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	55.28940	0.05529	56.27910	0.05628	55.289	14.31	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	73.78930	0.07379	74.94090	0.07494	73.789	14.21	0	135.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	82.11280	0.08211	83.32590	0.08333	82.113	14.17	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	125.31090	0.12531	126.82780	0.12683	125.311	14.13	0	46,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	727.21090	0.72721	732.72780	0.73273	727.211	14.13	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	698.91390	0.69891	704.54230	0.70454	698.914	14.19	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	671.31640	0.67132	677.05420	0.67705	671.316	14.25	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	657.78180	0.65778	663.57620	0.66358	657.782	14.28	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	637.81450	0.63781	643.69420	0.64369	637.814	14.33	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	592.80100	0.59280	598.87020	0.59887	592.801	14.43	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	574.19050	0.57419	580.33650	0.58034	574.191	14.48	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.30	Put	230.45670	0.23046	232.77870	0.23278	230.457	14.58	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.40	Put	274.56260	0.27456	277.11250	0.27711	274.563	14.73	0	4,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	425.06940	0.42507	431.81130	0.43181	425.069	14.88	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	369.88670	0.36989	0.00000	0.00000	369.887	15.09	0.00	8,000	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	320.63740	0.32064	327.62670	0.32763	320.637	15.46	0.00	0	650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	271.79200	0.27179	278.78160	0.27878	271.792	15.89	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	641.57980	0.64158	644.52530	0.64453	641.580	16.18	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	243.47980	0.24348	250.42530	0.25043	243.480	16.18	0.00	0	4,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	227.97300	0.22797	234.87580	0.23488	227.973	16.35	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	225.49090	0.22549	232.38310	0.23238	225.491	16.38	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	218.21350	0.21821	225.07930	0.22508	218.213	16.46	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	206.62830	0.20663	213.44420	0.21344	206.628	16.61	0.00	0	135.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	833.48020	0.83348	836.17470	0.83617	833.480	16.89	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	158.81900	0.15882	165.22400	0.16522	158.819	17.37	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	89.07040	0.08907	94.18490	0.09418	89.070	19.29	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	68.55590	0.06856	73.02560	0.07303	68.556	20.25	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	60.58330	0.06058	64.76240	0.06476	60.583	20.73	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	54.64180	0.05464	58.58810	0.05859	54.642	21.14	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.63300	12.63300	12.63680	12.63680		15.15	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	12.17680	0.01218	13.11700	0.01312	12.177	15.74	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	24.53320	0.02453	25.49710	0.02550	24.533	14.96	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	39.67700	0.03968	40.40320	0.04040	39.677	14.41	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	216.48760	0.21649	223.00630	0.22301	216.488	16.88	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	112.62930	0.11263	117.93350	0.11793	112.629	19.09	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	31.16500	0.03116	33.88390	0.03388	31.165	29.25	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.63740	12.63740	12.64120	12.64120		15.18	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.69940	12.69940	12.70320	12.70320		15.30	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	21.00070	0.02100	21.74340	0.02174	21.001	15.76	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	37.45320	0.03745	38.15470	0.03815	37.453	14.99	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	231.55790	0.23156	237.57090	0.23757	231.558	17.59	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	48.34700	0.04835	51.68240	0.05168	48.347	28.40	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.76150	12.76150	12.76510	12.76510		15.37	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	29.40050	0.02940	30.10950	0.03011	29.401	15.72	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	48.94150	0.04894	49.52610	0.04953	48.941	14.98	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	241.80530	0.24181	247.55560	0.24756	241.805	18.21	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	54.58310	0.05458	57.99600	0.05800	54.583	28.01	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.79020	12.79020	12.79380	12.79380		15.44	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.79690	12.79690	12.80050	12.80050		15.45	0.00	1,726	129,791.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,888.92570	1.88893	1,893.17510	1.89318	1,888.926	15.38	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	42.02570	0.04203	42.67510	0.04268	42.026	15.38	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,841.88980	1.84189	1,846.11400	1.84611	1,841.890	15.27	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,655.80620	1.65581	1,659.87890	1.65988	1,655.806	14.85	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,473.63100	1.47363	1,477.45680	1.47746	1,473.631	14.43	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	105.13460	0.10513	105.16070	0.10516	105.135	14.20	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	131.51550	0.13152	131.48070	0.13148	131.515	14.18	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	142.05290	0.14205	141.99400	0.14199	142.053	14.17	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	165.00210	0.16500	164.88320	0.16488	165.002	14.15	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	190.56530	0.19057	190.37920	0.19038	190.565	14.13	0.00	0	116,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	915.77030	0.91577	919.10730	0.91911	915.770	14.12	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	881.00730	0.88101	884.30080	0.88430	881.007	14.11	0.00	0	1,650.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	419.39900	0.41940	419.98800	0.41999	419.399	14.95	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	478.70170	0.47870	483.78220	0.48378	478.702	15.95	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	446.71830	0.44672	451.95230	0.45195	446.718	16.20	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	417.15130	0.41715	422.52550	0.42253	417.151	16.46	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	355.07500	0.35508	360.73190	0.36073	355.075	17.06	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	341.45380	0.34145	347.14910	0.34715	341.454	17.21	0.00	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	308.25050	0.30825	314.00870	0.31401	308.250	17.63	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	201.86580	0.20187	207.49130	0.20749	201.866	19.43	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	156.78580	0.15679	162.05830	0.16206	156.786	20.59	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	146.86420	0.14686	152.03970	0.15204	146.864	20.91	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	144.70720	0.14471	149.85960	0.14986	144.707	20.98	0.00	0	56,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	117.47230	0.11747	122.53270	0.12253	117.472	23.89	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.81930	12.81930	12.82290	12.82290		15.40	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	36.31010	0.03631	36.86520	0.03687	36.310	15.60	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	57.74230	0.05774	58.13170	0.05813	57.742	14.87	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	247.09610	0.24710	252.53140	0.25253	247.096	18.80	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	57.82540	0.05783	61.12940	0.06113	57.825	27.53	0.00	0	300.00
\$ / R	On 27/01/2016	Any day expiry			12.90440	12.90440	12.90730	12.90730		15.50	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	158.33960	0.15834	159.34010	0.15934	158.340	13.95	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	603.71880	0.60372	607.80650	0.60781	603.719	15.67	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	555.46390	0.55546	559.66770	0.55967	555.464	16.01	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	267.63760	0.26764	272.18740	0.27219	267.638	19.29	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.94110	12.94110	12.94370	12.94370		15.56	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	122.94300	0.12294	124.55400	0.12455	122.943	13.90	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	200.58740	0.20059	204.54920	0.20455	200.587	21.24	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.97100	12.97100	12.97340	12.97340		15.50	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	165.65030	0.16565	166.84170	0.16684	165.650	13.81	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	271.45050	0.27145	275.32540	0.27533	271.450	19.87	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.00550	13.00550	13.00760	13.00760		15.56	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.01240	13.01240	13.01440	13.01440		15.53	0.00	0	6,746.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	70.21340	0.07021	72.71050	0.07271	70.213	14.63	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	123.83400	0.12383	126.56140	0.12656	123.834	13.87	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	168.44250	0.16844	171.15500	0.17116	168.443	13.70	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	175.70390	0.17570	178.41140	0.17841	175.704	13.71	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	196.11490	0.19611	198.79480	0.19879	196.115	13.76	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	206.90550	0.20691	209.56060	0.20956	206.905	13.78	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	254.04220	0.25404	256.55190	0.25655	254.042	13.87	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	441.09150	0.44109	444.60890	0.44461	441.092	17.73	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	374.74850	0.37475	378.20740	0.37821	374.748	18.59	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	332.36240	0.33236	335.78000	0.33578	332.362	19.20	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	224.84850	0.22485	228.15340	0.22815	224.848	22.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	217.30050	0.21730	221.10440	0.22110	217.300	25.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	39.14020	0.03914	40.46840	0.04047	39.140	26.60	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.04740	13.04740	13.04930	13.04930		15.63	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	171.44320	0.17144	174.44510	0.17445	171.443	13.64	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	280.21120	0.28021	284.09250	0.28409	280.211	20.55	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.11290	13.11290	13.11470	13.11470		15.68	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	176.84350	0.17684	179.92760	0.17993	176.843	13.56	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	284.67650	0.28468	289.70100	0.28970	284.677	21.24	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.18550	13.18550	13.18720	13.18720		15.84	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	187.15720	0.18716	190.36790	0.19037	187.157	13.64	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	308.79950	0.30880	315.55860	0.31556	308.800	22.49	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.20890	13.20890	13.21050	13.21050		15.81	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	300.72670	0.30073	304.11060	0.30411	300.727	13.81	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	367.30570	0.36731	374.32200	0.37432	367.306	20.58	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.21590	13.21590	13.21750	13.21750		15.80	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.22530	13.22530	13.22690	13.22690		15.79	0.00	0	3,800.00
\$ / R	On 28/06/2016	Any day expiry			13.25860	13.25860	13.25940	13.25940		15.91	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	195.83880	0.19584	199.20860	0.19921	195.839	13.67	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	344.92780	0.34493	352.51160	0.35251	344.928	23.94	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.32010	13.32010	13.32040	13.32040		16.06	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	205.04920	0.20505	207.63450	0.20763	205.049	13.72	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	375.26590	0.37527	382.73590	0.38274	375.266	25.32	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.38360	13.38360	13.38360	13.38360		16.28	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	217.10810	0.21711	218.92910	0.21893	217.108	13.85	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	359.67010	0.35967	366.61580	0.36662	359.670	25.60	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			13.43450	13.43450	13.43410	13.43410		16.38	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.45350	13.45350	13.45310	13.45310		16.39	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	226.00860	0.22601	226.92890	0.22693	226.009	13.90	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	338.61230	0.33861	344.45640	0.34446	338.612	25.48	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.51280	13.51280	13.51200	13.51200		16.48	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	232.61150	0.23261	232.89540	0.23290	232.612	13.92	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	312.74310	0.31274	318.00880	0.31801	312.743	25.27	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.58270	13.58270	13.58150	13.58150		16.63	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	239.79850	0.23980	239.35330	0.23935	239.798	13.94	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	292.58980	0.29259	297.12120	0.29712	292.590	25.23	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.61660	13.61660	13.61520	13.61520		16.62	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.62720	13.62720	13.62570	13.62570		16.70	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	239.01720	0.23902	237.85350	0.23785	239.017	13.84	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	261.92270	0.26192	265.93360	0.26593	261.923	24.72	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.60190	12.60190	12.60590	12.60590		15.03	0.00	47	711.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.79690	12.79690	12.80050	12.80050		15.45	0.00	11	68.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.01240	13.01240	13.01440	13.01440		15.53	0.00	0	31.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.22530	13.22530	13.22690	13.22690		15.79	0.00	0	0.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.27850	19.27850	19.27850	19.27850		12.31	0.00	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.57130	19.57130	19.61870	19.61870		13.95	0.00	520	28,910.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	71.11170	0.07111	66.74070	0.06674	71.112	13.84	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	91.68690	0.09169	86.71580	0.08672	91.687	13.81	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	151.03750	0.15104	144.67820	0.14468	151.038	13.73	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	249.48820	0.24949	265.58990	0.26559	249.488	15.13	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.86580	19.86580	19.91390	19.91390		14.29	0.00	1	11,508.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	119.32230	0.11932	114.91830	0.11492	119.322	13.57	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	620.82490	0.62082	642.49260	0.64249	620.825	14.83	0.00	8,250	8,250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest	
£ / R	On 11/12/2015		Foreign Exchange Future	20.77	Call	494.03570	0.49404	512.56220	0.51256	494.036	15.38	0.00	9,450	18,900.00
£ / R	On 14/03/2016		Foreign Exchange Future	20.19610		20.19610	20.24410	20.24410			14.49	0.00	0	1,055.00
£ / R	On 13/06/2016		Foreign Exchange Future	20.52790		20.52790	20.57820	20.57820			14.69	0.00	0	0.00
¥ / R	On 14/09/2015		Foreign Exchange Future	0.10217		0.10217	0.10237	0.10237			11.14	0.00	0	20.00
¥ / R	On 11/12/2015		Foreign Exchange Future	0.10392		0.10392	0.10412	0.10412			14.18	0.00	0	4,298.00
¥ / R	On 14/03/2016		Foreign Exchange Future	0.10595		0.10595	0.10616	0.10616			14.10	0.00	0	0.00
€ / R	On 12/06/2015		Foreign Exchange Future	13.96890		13.96890	13.96890	13.96890			11.10	0.00	0	0.00
€ / R	On 14/09/2015		Foreign Exchange Future	14.19390		14.19390	14.22180	14.22180			14.08	0.00	4,001	47,551.00
€ / R	On 14/09/2015	12.26	Put	9.63550		0.00964	9.72140	0.00972	9.635		15.05	0.00	0	26,000.00
€ / R	On 14/09/2015	12.70	Put	21.92790		0.02193	22.04370	0.02204	21.928		13.95	0.00	0	7,900.00
€ / R	On 14/09/2015	12.90	Put	33.52420		0.03352	33.39240	0.03339	33.524		13.64	0.00	0	7,500.00
€ / R	On 14/09/2015	13.00	Put	42.25000		0.04225	41.78800	0.04179	42.250		13.58	0.00	0	10,700.00
€ / R	On 14/09/2015	14.60	Call	257.30500		0.25730	266.24290	0.26624	257.305		15.01	0.00	0	26,000.00
€ / R	On 14/09/2015	14.90	Call	186.31400		0.18631	192.39950	0.19240	186.314		15.70	0.00	0	7,500.00
€ / R	On 21/09/2015		Any day expiry	14.21310		14.21310	14.24080	14.24080			14.07	0.00	0	0.00
€ / R	On 21/09/2015	14.85	Call	215.92230		0.21592	222.75500	0.22276	215.922		15.55	0.00	0	1,000.00
€ / R	On 21/09/2015	14.85	Put	852.82230		0.85282	831.95500	0.83195	852.822		15.55	0.00	0	1,000.00
€ / R	On 26/10/2015		Any day expiry	14.30960		14.30960	14.33680	14.33680			14.24	0.00	0	0.00
€ / R	On 26/10/2015	14.92	Call	295.87210		0.29587	301.53920	0.30154	295.872		15.57	0.00	0	1,000.00
€ / R	On 26/10/2015	14.92	Put	906.27210		0.90627	884.73920	0.88474	906.272		15.57	0.00	0	1,000.00
€ / R	On 11/12/2015		Foreign Exchange Future	14.43610		14.43610	14.46400	14.46400			14.43	0.00	1,594	34,824.00
€ / R	On 11/12/2015	13.05	Put	89.36400		0.08936	90.33160	0.09033	89.364		13.25	0.00	0	6,682.00
€ / R	On 11/12/2015	13.90	Put	307.01480		0.30701	297.21730	0.29722	307.015		13.46	0.00	0	6,076.00
€ / R	On 11/12/2015	16.50	Call	163.60700		0.16361	164.29990	0.16430	163.607		18.77	0.00	0	6,682.00
€ / R	On 25/01/2016		Any day expiry	14.56600		14.56600	14.59350	14.59350			14.42	0.00	0	0.00
€ / R	On 25/01/2016	14.85	Call	558.05100		0.55805	565.83610	0.56584	558.051		15.04	0.00	0	1,000.00
€ / R	On 25/01/2016	14.92	Call	536.23050		0.53623	543.61540	0.54362	536.231		15.18	0.00	0	1,000.00
€ / R	On 14/03/2016		Foreign Exchange Future	14.71040		14.71040	14.73770	14.73770			14.50	0.00	0	3,000.00
€ / R	On 13/06/2016		Foreign Exchange Future	14.99010		14.99010	15.01840	15.01840			14.80	0.00	0	0.00
€ / R	On 13/06/2016	14.20	Put	433.43400		0.43343	428.66800	0.42867	433.434		13.16	0.00	0	6,000.00
€ / R	On 13/06/2016	15.96	Call	610.59260		0.61059	616.48020	0.61648	610.593		16.62	0.00	0	6,000.00
€ / R	On 19/09/2016		Foreign Exchange Future	15.25390		15.25390	15.28320	15.28320			15.29	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	454.45400		454.45400	455.44800	455.44800				0.00	0	124.00
AL37	On 05/11/2015		Index Future	461.80500		461.80500	462.82900	462.82900				0.00	0	0.00
AL7T	On 06/08/2015		Index Future	533.47400		533.47400	535.46500	535.46500				0.00	0	3.00
AL7T	On 05/11/2015		Index Future	542.10300		542.10300	544.14300	544.14300				0.00	0	0.00
ALBI	On 06/08/2015		Index Future	487.86500		487.86500	489.66800	489.66800				0.00	0	509.00
ALBI	On 05/11/2015		Index Future	495.75600		495.75600	497.60400	497.60400				0.00	0	103.00
ALBI	On 04/02/2016		Index Future	504.18500		504.18500	506.06400	506.06400				0.00	0	0.00
AU\$ / R	On 12/06/2015		Foreign Exchange Future	9.59600		9.59600	9.59600	9.59600			11.55	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
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.74360		9.74360		9.71270	9.71270		11.55	0	2,015.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.85050		9.85050		9.81910	9.81910		13.57	0	8,678.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.97350		9.97350		9.94040	9.94040		13.37	0	1,000.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	10.09880		10.09880		10.06560	10.06560		13.22	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	10.20110		10.20110		10.23350	10.23350		11.83	0	3,936.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	10.34820		10.34820		10.38110	10.38110		13.15	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	144.73050		144.73050		155.60950	155.60950			0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.51400		13.51400		13.64880	13.64880		14.63	0	1,627.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.78110		13.78110		13.91700	13.91700		14.99	0	7,188.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.01580		2.01580		2.01760	2.01760		14.04	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.03660		2.03660		2.03850	2.03850		14.72	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.90610		1.90610		1.90910	1.90910		12.11	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.94030		1.94030		1.94340	1.94340		13.84	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
EL28	On 06/08/2015	Bond Future	124.64617		124.64617		124.60088	124.60088			0	0.00
EL28	On 05/11/2015	Bond Future	125.09403		125.09403		125.05066	125.05066			0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33	On 06/08/2015	Bond Future	9.93607		82.76746		9.88107	83.15471			0	6,396.00
ES33	On 05/11/2015	Bond Future	10.03037		80.30604		9.97335	80.70121			0	0.00
ES33	On 04/02/2016	Bond Future	10.12137		81.67287		10.06257	82.07411			0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
GOVI	On 06/08/2015	GOVI	484.50200		484.50200		486.20800	486.20800			0	462.00
GOVI	On 05/11/2015	GOVI	492.33900		492.33900		494.08700	494.08700			0	27.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GOVI	On 04/02/2016	GOVI	500.70900		500.70900		502.48800	502.48800			0	0.00
I2025	On 06/08/2015	Bond Future	119.88923		119.88923		119.63694	119.63694			0	38.00
I2025	On 05/11/2015	Bond Future	121.80923		121.80923		121.55526	121.55526			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	124.41795		124.41795		124.37299	124.37299			0	3,627.00
I2038	On 05/11/2015	Bond Future	126.41047		126.41047		126.36740	126.36740			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	122.65869		122.65869		122.88259	122.88259			0	5,722.00
I2046	On 05/11/2015	Bond Future	123.21653		123.21653		123.44647	123.44647			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	132.18094		132.18094		132.13286	132.13286			0	3,821.00
I2050	On 05/11/2015	Bond Future	134.29734		134.29734		134.25156	134.25156			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	227.06000		227.06000		226.68000	226.68000			0	1,080.00
IGOV	On 05/11/2015	Index Future	230.73200		230.73200		230.35400	230.35400			0	17.00
IGOV	On 04/02/2016	Index Future	234.65500		234.65500		234.27000	234.27000			0	0.00
ILBI	On 06/08/2015	Index Future	616.56500		616.56500		615.97100	615.97100			0	159.00
ILBI	On 05/11/2015	Index Future	626.67500		626.67500		626.08200	626.08200			0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.14000		93.86000		6.14000	93.86000			0	7,500.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.16000		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	6.41000		93.59000		6.41000	93.59000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.57000		93.43000		6.57000	93.43000			0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.78000		93.22000		6.78000	93.22000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.96000		93.04000		6.96000	93.04000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.28000		92.72000		7.28000	92.72000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.48000		92.52000		7.48000	92.52000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.66000		92.34000		7.66000	92.34000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.76000		92.24000		7.76000	92.24000			0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.12720		0.12720		0.12710	0.12710			0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12420		0.12420		0.12690	0.12690			1,870	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.12650		0.12650		0.12700	0.12700			0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future	0.06070		0.06070		0.06060	0.06060			0	27,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.05880		0.05880		0.05870	0.05870			3,080	86,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.05770		0.05770		0.05740	0.05740			0	0.00
NZ\$ / R	On 01/07/2015	Any day expiry	8.68540		8.68540		8.67830	8.67830		17.86	0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future	8.74380		8.74380		8.73590	8.73590		10.18	0	500.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.81740		8.81740		8.80890	8.80890		12.32	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.90570		8.90570		8.89680	8.89680		12.73	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.12630		1.12630		1.12820	1.12820			0.00	0	25,824.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.12810		1.12810		1.13000	1.13000			0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.13050		1.13050		1.13240	1.13240			0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.45684		116.19935		8.39633	116.68032		9.64	0.00	285	39,958.00
R186	On 06/08/2015	Bond Future	7.65	Call	103.32000		0.10332		152.45000	0.15245	103.320	9.34	0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.75	Call	163.41000		0.16341		232.36000	0.23236	163.410	9.38	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	7.85	Call	249.42000		0.24942		342.76000	0.34276	249.420	9.42	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	525.92000		0.52592		680.52000	0.68052	525.920	9.49	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	1,291.90000		1.29190		1,555.99000	1.55599	1,291.900	9.59	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	1,711.14000		1.71114		1,530.32000	1.53032	1,711.140	9.62	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	1,671.53000		1.67153		1,494.20000	1.49420	1,671.530	9.63	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	1,518.97000		1.51897		1,355.37000	1.35537	1,518.970	9.64	0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	1,344.40000		1.34440		1,197.31000	1.19731	1,344.400	9.67	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	959.56000		0.95956		851.12000	0.85112	959.560	9.75	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	508.59000		0.50859		449.62000	0.44962	508.590	9.89	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.52497		118.05999		8.46187	118.55108		9.53	0.00	0	500.00
R186	On 05/11/2015	Bond Future	7.73	Call	693.53000		0.69353		811.99000	0.81199	693.530	9.27	0.00	0	169.00
R186	On 05/11/2015	Bond Future	8.22	Put	4,169.75000		4.16975		3,899.06000	3.89906	4,169.750	9.43	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	4,019.94000		4.01994		3,755.94000	3.75594	4,019.940	9.44	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,177.80000		2.17780		2,427.15000	2.42715	2,177.800	9.48	0.00	0	169.00
R186	On 05/11/2015	Bond Future	8.35	Put	3,546.66000		3.54666		3,304.92000	3.30492	3,546.660	9.48	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	3,112.23000		3.11223		2,892.52000	2.89252	3,112.230	9.51	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	8.85	Put	1,754.25000		1.75425		1,614.86000	1.61486	1,754.250	9.68	0.00	0	169.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,384.79000		1.38479		1,270.70000	1.27070	1,384.790	9.75	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.58479		114.77002		8.51938	115.26865		9.34	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.63512		116.81817		8.56709	117.32640		9.34	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/08/2015	Bond Future			287.58158		287.58158		287.37960	287.37960			0.00	0	997.00
R197	On 05/11/2015	Bond Future			292.18650		292.18650		291.98703	291.98703			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/08/2015	Bond Future			235.51948		235.51948		234.93349	234.93349			0.00	0	53,356.00
R202	On 05/11/2015	Bond Future			239.29089		239.29089		238.70029	238.70029			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.31401		100.35076		8.24815	100.70841		7.39	0.00	0	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	111.10000		0.11110		95.98000	0.09598	111.100	7.79	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.39448		98.03455		8.32522	98.39995		7.61	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.46861		99.70268		8.39615	100.07358		7.31	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	
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.44426		104.88631		7.38637	104.99785		2.42	0.00	0	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	122.14000		0.12214		107.26000	0.10726	122.140	2.47	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.57232		102.40041		7.50478	102.51586		2.13	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.69193		104.14306		7.61342	104.25976		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			8.83806		93.48675		8.77772	93.95225			0.00	0	9,953.00
R2030	On 05/11/2015	Bond Future			8.90392		94.98465		8.84142	95.45951			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			8.93070		97.16274		8.87037	97.66004			0.00	0	1,579.00
R2032	On 05/11/2015	Bond Future			8.99756		94.56395		8.93511	95.07127			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			9.05779		96.17358		8.99348	96.68885			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/08/2015	Bond Future			9.01444		95.42437		8.95923	95.92674			0.00	2,827	40,148.00
R2037	On 05/11/2015	Bond Future			9.07575		96.95326		9.01873	97.46569			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			9.13231		94.34571		9.07369	94.86615			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			7.77105		101.78658		7.70931	101.96708		3.69	0.00	0	21,429.00
R204	On 06/08/2015	Bond Future	8.41	Put	72.67000		0.07267		62.59000	0.06259	72.670	3.85	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.87982		103.41639		7.81170	103.60189		3.51	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.97561		101.13877		7.90108	101.32669		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			9.07240		97.01008		9.02227	97.50644			0.00	0	12,415.00
R2044	On 05/11/2015	Bond Future			9.13098		98.56448		9.07925	99.07077			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			9.18508		95.85901		9.13193	96.37339			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			9.05957		100.68817		9.00939	101.19863			0.00	250	37,033.00
R2048	On 05/11/2015	Bond Future			9.11923		97.87116		9.06744	98.39175			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			9.17490		99.53654		9.12168	100.06542			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			7.99506		97.81148		7.92869	98.05113		4.91	0.00	0	38,758.00
R207	On 06/08/2015	Bond Future	7.46	Call	124.36000		0.12436		174.50000	0.17450	124.360	4.79	0.00	0	70.00
R207	On 05/11/2015	Bond Future			8.09021		99.37817		8.01867	99.62368		4.71	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	342.43000		0.34243		407.74000	0.40774	342.430	4.55	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	399.25000		0.39925		471.82000	0.47182	399.250	4.56	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.17654		97.42703		8.09989	97.67607		4.34	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	323.80000		0.32380		378.58000	0.37858	323.800	4.15	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	494.12000		0.49412		567.99000	0.56799	494.120	4.19	0.00	0	19.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
R207	On 05/05/2016	Bond Future			8.25247		99.16578		8.16961	99.41990		4.34	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	737.31000		0.73731		823.28000	0.82328	737.310	4.20	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/08/2015	Bond Future			8.11551		96.38035		8.05455	96.64204		6.02	0.00	933	38,528.00
R208	On 06/08/2015	Bond Future	8.85	Put	85.92000		0.08592		75.18000	0.07518	85.920	6.25	0.00	0	198.00
R208	On 05/11/2015	Bond Future			8.20133		94.52447		8.13649	94.79225		6.03	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	931.22000		0.93122		850.24000	0.85024	931.220	6.09	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.27678		96.13311		8.20829	96.40482		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			8.96529		76.94648		8.91006	77.36155		14.55	0.00	0	28,177.00
R209	On 06/08/2015	Bond Future	9.90	Put	116.79000		0.11679		107.73000	0.10773	116.790	15.34	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			9.02407		75.03123		8.96711	75.45449		15.15	0.00	0	15.00
R209	On 05/11/2015	Bond Future	9.25	Put	2,091.43000		2.09143		1,959.50000	1.95950	2,091.430	15.32	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.07682		76.30825		9.01836	76.73819		15.09	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/08/2015	Bond Future			177.95802		177.95802		177.89530	177.89530			0.00	0	1,227.00
R210	On 05/11/2015	Bond Future			178.67583		178.67583		178.61582	178.61582			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			133.80324		133.80324		133.75980	133.75980			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			135.94611		135.94611		135.90471	135.90471			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			138.38846		138.38846		138.25523	138.25523			0.00	0	1,109.00
R212	On 05/11/2015	Bond Future			140.60475		140.60475		140.47222	140.47222			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			8.87392		87.48712		8.81357	87.93548		12.50	0.00	0	17,330.00
R213	On 05/11/2015	Bond Future			8.94010		85.34457		8.87768	85.80181		12.99	0.00	0	0.00
R213	On 04/02/2016	Bond Future			9.00171		86.79677		8.93741	87.26124		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R214	On 06/08/2015	Bond Future	8.99852		78.07115		8.94835	78.46908		15.28	0	21,965.00
R214	On 05/11/2015	Bond Future	9.05647		76.03094		9.00474	76.43678		15.90	0	0.00
R214	On 04/02/2016	Bond Future	9.11032		77.32473		9.05723	77.73690		15.87	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future	22,344.82000	22,344.82000		22,376.96000	22,376.96000				0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.48770	4.48770		4.51520	4.51520			15.38	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.44780	4.44780		4.47580	4.47580			14.35	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.64800	1.64800		1.65750	1.65750				0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.60620	1.60620		1.60540	1.60540				0	0.00

**Total for Derivatives :** 0.00 52,290 3190041.00

**j-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		101.47576			101.45776			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		99.91050			99.89115			0	0.00
AA05	On 22/03/2019	Spot Bond	9.36000		101.93574		9.30000	102.09706			2,000,000,000	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		101.35697			101.33620			0	0.00
AA07	On 15/04/2021	Spot Bond	9.52500		101.50646		9.46500	101.74457			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		109.00200		10.00000	108.97300			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.58327			100.56079			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		99.35601			99.33181			0	0.00
AB013	On 21/11/2018	Spot Bond	9.75000		96.49245		9.69000	96.63449			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.15077		100.00000	10.12618			0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		100.86469		10.84000	100.83576			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		11.51147		100.00000	11.48868			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.47264			101.45060			0	0.00
AB09	On 03/05/2017	Spot Bond	8.95500		103.52987		8.90000	103.59981			0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		110.12200		10.00000	110.09400			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.34000		272.32081		2.34500	272.07935			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.36077			100.34353			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.25696			100.23831			0	55,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.03949			100.01975			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.04045			100.02017			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		99.51171			99.49032			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		101.20146			101.18103			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.91886			100.89762			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.75875			100.73766			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.77807			100.75644			0	0.00
ABN05	On 18/04/2021	Spot Bond	2.08000		174.46904		2.08500	174.32998			0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		164.55483		2.76000	164.48921			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		175.50612		2.17000	175.41249			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		187.73301		1.82000	187.63470			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.35125		81.08763		8.29625	81.17758			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.35125		81.08763		8.29625	81.17758			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		99.82000			99.80000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		99.93954			99.91911			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		99.01000			98.99000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		98.08000			98.06000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		97.54000			97.52000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		96.13000			96.12000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN46	On 23/03/2016	Spot Bond		0.00000	96.45000			96.43000			0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	101.45553			101.43522			0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	101.35960			101.33796			0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	95.07000			95.06000			0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	94.34000			94.33000			0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	94.04000			94.03000			0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	93.04000			93.76000			0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	99.79949			99.77948			0	0.00
ABN56	On 15/09/2015	Spot Bond		6.80500	105.02686		6.77000	105.01642			0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	101.39560			101.37388			0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	92.02000			92.01000			0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	91.80000			91.80000			0	0.00
ABN61	On 31/01/2025	Spot Bond		2.66500	110.55040		2.68500	110.30039			0	0.00
ABN62	On 31/03/2028	Spot Bond		2.47000	162.77057		2.47000	162.68247			0	0.00
ABN63	On 07/12/2033	Spot Bond		2.40500	214.44843		2.42000	213.88302			0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	90.16000			90.16000			0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	90.45000			90.46000			0	0.00
ABN67	On 28/02/2023	Spot Bond		9.87000	91.06692		9.80500	91.36362			0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	101.95000			101.95000			0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	102.51000			102.53000			0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	71.99000			72.73000			0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	102.70084			102.70084			0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	98.04000			98.04000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN74	On 09/05/2018	Spot Bond	0.00000		106.64500			106.64500			0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		105.91647		9.63000	105.88911			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		101.61000			101.54000			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	9.81500		104.60530		9.75500	105.00057			0	0.00
ABN80	On 31/03/2021	Spot Bond	9.23000		90.53512		9.17000	90.75954			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.58000			99.97000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		110.33000			109.93000			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	9.91000		103.94081		9.85000	104.33223			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		92.16000			92.16000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.17593			100.15379			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		101.09966			101.07735			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.50500		105.80174		8.45000	105.91308			0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.23500		102.66550		9.17500	102.90736			1,000,000,000	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.50500		99.94644		9.44000	100.17043			0	0.00
ABS13	On 14/05/2022	Spot Bond	9.93500		99.65126		9.87500	99.91798			0	0.00
ABS6	On 01/06/2020	Spot Bond	9.31500		96.05175		9.25000	96.27475			10,000,000,000	3,110,000,000.00
ABS7	On 11/09/2026	Spot Bond	10.01000		94.31363		9.95000	94.66673			2,920,000,000	1,560,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABS9	On 17/03/2016	Spot Bond		7.75000	103.52171		7.69500	103.54006			0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.15000	275.96113		2.15500	275.71762			0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.12000	133.09856		1.12000	133.03134			0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.15000	134.83523		2.16000	134.68273			0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00641		100.00000	0.00639			0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	99.64694		100.00000	99.38263			0	0.00
ACL028	On 15/09/2015	Spot Bond		10.96500	104.00062		10.93000	103.97884			0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.83651			100.80854			0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	10.71141		100.00000	10.68546			0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.85669			100.82805			0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	101.14239			101.10413			0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	63.84496		100.00000	63.69029			0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.81631			100.78903			0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	70.55203		11.00000	70.53186			0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	40.86077		100.00000	40.76179			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	99.93344			99.91094			0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	99.92678			99.90206			0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	99.93641			99.91491			0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	99.93440			99.91223			0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	99.93352			99.91105			0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	103.31966			103.29505			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL083	On 30/07/2017	Spot Bond	0.00000		103.31966			103.29505			0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		103.33847			103.31371			0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		103.33847			103.31371			0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		103.30086			103.27639			0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		96.54797			96.52931			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.12200		10.00000	110.09400			0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		99.85595			99.83481			0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		99.93565			99.91387			0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		99.93338			99.91094			0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		99.93253			99.90982			0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		99.93416			99.91198			0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		99.93805			99.91708			0	0.00
ACL104	On 20/12/2019	Spot Bond	9.71500		101.00264		9.65000	101.21299			0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000		101.19751			101.17452			0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000		101.79983			101.77761			0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000		90.77283			90.75277			0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		190.97032			191.42555			0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		191.02074			191.47436			0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		99.93633			99.91482			0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		100.87209			100.85227			0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.38212			100.35964			0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.87244			100.85265			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACL139		On 30/07/2017	Spot Bond	0.00000	103.28907			103.26471			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	103.66191			103.63820			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.12200		10.00000	110.09400			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.14279			100.12072			0.00	0	3,330,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.92487			100.90596			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	99.93611			99.91452			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.81096			100.79120			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	99.93777			99.91667			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	99.94056			99.92040			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.49781		10.23000	102.47003			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	99.94189			99.92221			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	116.76848			117.73540			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.82500	99.89260		9.76500	100.06121			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	99.93793			99.91691			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	118.12049		1.75000	118.05882			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	99.94268			99.92327			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	99.93361			99.91149			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	99.93155			99.90876			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	99.93566			99.91423			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	99.94381			99.92477			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	99.95261			99.93047			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.27865			101.25978			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	99.93640			99.91522			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.77887			100.75740			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
ACL185	On 20/09/2022	Spot Bond		0.00000	99.93196			99.90931			0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	99.93927			99.91872			0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	99.93568			99.91399			0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	99.93463			99.91258			0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.08241			100.06464			0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.26286			100.24493			0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	99.93447			99.91235			0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	99.93447			99.91235			0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	99.92499			99.90001			0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	99.93320			99.91095			0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	99.93074			99.90731			0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	101.46343			101.44083			0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	99.92499			99.90001			0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	97.93975			97.92038			0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	99.93312			99.91054			0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	99.92827			99.90439			0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	138.69735			139.05628			0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	139.69533			140.05633			0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	99.93730			99.91642			0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	99.93787			99.91718			0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.59356			100.57375			0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	99.93632			99.91511			0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	99.02917			99.00801			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL214	On 20/09/2020	Spot Bond		0.00000	99.93361			99.91149			0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	99.93721			99.91631			0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	99.93730			99.91642			0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	99.93708			99.91581			0	0.00
ACL218	On 11/05/2020	Spot Bond		0.00000	100.89237			100.86946			0	0.00
ACL219	On 26/01/2021	Spot Bond		100.00000	0.66066		100.00000	100.00000			0	0.00
ACL220	On 26/01/2021	Spot Bond		100.00000	0.66066		100.00000	100.00000			0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.23816			100.21427			0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	101.15410			101.13100			0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	101.12045			101.09804			0	0.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	100.55393			100.52975			0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	35.41260		100.00000	35.32681			0	0.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	13.32471		100.00000	13.29244			0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.58491			100.56455			0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.64292						0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.68151						0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	101.25878			101.23786			0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	101.38125			101.35826			0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	101.54442			101.51868			0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	101.21455			101.19397			0	0.00
AHF3A2	On 18/04/2016	Spot Bond		8.29000	99.74440		8.23500	99.76532			0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	101.55644			101.53000			0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	101.80682			101.77606			0	0.00
AHL01U	On 15/04/2020	Spot Bond		100.00000	39.25048		100.00000	39.11288			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AHL1AU	On 15/04/2020	Spot Bond	100.00000		10.09919		100.00000	10.06378			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.34500		99.84555		9.28500	100.00426			0	2,948,420,000.00
AIR02	On 30/04/2023	Spot Bond	9.91000		111.08033		9.85000	111.39447			0	81,710,000.00
AIR03	On 09/03/2016	Spot Bond	7.59000		105.24365		7.53500	105.26140			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.61000		98.38904		9.54500	98.74385			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.06383		100.00000	13.03492			0	0.00
AIR05	On 29/05/2030	Spot Bond	10.23000		98.81610		10.17000	99.23950			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.72000		166.78053		2.72000	166.68913			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.27023			100.24908			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		101.82509			101.80408			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		101.96455			101.94186			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		100.01587			99.99675			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.61652			100.58833			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		99.98046			99.96093			0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		99.94056			99.92040			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		99.97186			99.94374			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.79453			100.77782			0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		93.84000			94.11000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ASN017	On 09/03/2016	Spot Bond	0.00000		100.54093			100.52426			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		113.39796			113.37556			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.65500		233.01484		2.67000	232.42307			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		113.97116			114.48114			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		98.55997			98.53713			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		109.05566			110.21670			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		112.16986			112.58759			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		100.85682			100.83461			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.67000		206.66680		2.68500	206.12387			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000		99.94091			99.92123			0.00	0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		99.90546			99.88615			0.00	0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		101.36870			101.34692			0.00	0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		101.36343			101.34222			0.00	0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		101.32963			101.30676			0.00	0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		101.18604			101.16325			0.00	0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		101.12042			101.09802			0.00	0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		98.44860			98.44714			0.00	0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000		100.02255			100.02270			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	
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		100.33163			100.31084			0	0.00	
ASN068	On 15/06/2018	Spot Bond	0.00000		100.08068		100.00000	100.00000			0.00	36,100,000,000	36,100,000,000.00
ASN069	On 07/02/2020	Spot Bond	0.00000		100.08602		100.00000	100.00000			0.00	10,000,000,000	10,000,000,000.00
ASN070	On 12/06/2020	Spot Bond	100.00000		3.13702		100.00000	100.00000			0	0.00	
ASN35U	On 20/12/2016	Spot Bond	100.00000		35.28611		100.00000	35.20759			0	0.00	
ASN38U	On 20/12/2017	Spot Bond	100.00000		17.78347		100.00000	17.74038			0	0.00	
ASN39U	On 20/12/2017	Spot Bond	100.00000		17.87252		100.00000	17.82921			0	0.00	
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.47180		100.00000	17.42948			0	0.00	
ASN43U	On 10/03/2017	Spot Bond	100.00000		27.98338		100.00000	27.91560			0	0.00	
ASN49U	On 19/09/2016	Spot Bond	100.00000		37.68131		100.00000	45.16497			0	0.00	
ASN50U	On 16/03/2018	Spot Bond	100.00000		15.56586		100.00000	15.52815			0	0.00	
ASN55U	On 29/12/2016	Spot Bond	100.00000		30.98837		100.00000	32.75872			0	0.00	
ASN56U	On 29/06/2016	Spot Bond	100.00000		44.11537		100.00000	45.80066			0	0.00	
BAR001	On 12/06/2018	Spot Bond	0.00000		100.13852			100.01851			0	0.00	
BAR003	On 20/03/2016	Spot Bond	0.00000		99.94223			99.92299			0	0.00	
BAW10	On 01/10/2016	Spot Bond	0.00000		102.10003			102.07980			0	1,470,000,000.00	
BAW11	On 01/10/2018	Spot Bond	9.39500		103.20987		9.33500	103.35185			0	0.00	
BAW13	On 17/04/2017	Spot Bond	0.00000		101.91282			101.89272			0	0.00	
BAW15	On 01/02/2016	Spot Bond	0.00000		101.14918			101.12972			0	0.00	
BAW17	On 05/12/2018	Spot Bond	0.00000		100.38346			100.36242			0	0.00	
BAW18	On 05/12/2020	Spot Bond	0.00000		100.51565			100.49418			0	0.00	
BAW19	On 05/12/2020	Spot Bond	9.80500		99.34030		9.74500	99.56240			0	1,000,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond		6.79500	103.80588		6.76000	103.79727			0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	60.04701		100.00000	59.89995			0	0.00
BAW21	On 24/03/2022	Spot Bond		10.05500	98.50343		9.99500	98.76050			0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	104.14172			104.12067			0	0.00
BAW8	On 02/10/2017	Spot Bond		9.10500	103.78085		9.05000	103.86846			0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.92427	103.39366		10.91645	103.36629			0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.83835	102.58944		10.84094	102.55908			0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.89001	102.59041		10.88863	102.56043			0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	102.38679			102.35684			0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.91813	102.58501		10.91880	102.55459			0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.05619	101.97817		12.01891	102.02543			0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	102.44144			102.41079			0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	102.44144			102.41079			0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	102.44152			102.41086			0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.17427	102.34045		11.16645	102.31268			0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.07421	102.67154		11.06950	102.64253			0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.83835	102.58944		10.84094	102.55908			0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.07942	102.75564		11.06733	102.73118			0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.32467	102.30645		10.30712	102.28911			0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	103.15426			103.12690			0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	102.30605			102.27648			0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	102.30605			102.27648			0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.99797			99.99797			0	0.00
BAYA23	On 30/06/2017	Spot Bond		8.43642	103.36265		8.43642	103.36265			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA24	On 30/06/2017	Spot Bond	11.88000		101.02630		11.82500	101.09112			0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		101.02311			101.02311			0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.80500		99.12462		11.75000	99.19967			0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.99797			99.99797			0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		102.11384			102.08738			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		102.03672		9.28000	102.01101			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		102.27338			102.24424			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.69500		101.34564		11.63500	101.43952			0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		102.20802			102.17975			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		102.26249			102.23349			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		102.26249			102.23349			0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.89645			99.89645			0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		102.18188			102.15395			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		102.27727			102.24872			0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		99.99797			99.99797			0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		102.27727			102.24872			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		102.18625			102.15825			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		102.20119			102.17361			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		102.27738			102.24882			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		101.78615			101.76386			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000		101.88111			101.85708			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.92427		104.04386		13.91645	104.00799			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.33111		103.39427		15.30924	103.38133			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BAYB04	On 31/03/2017	Spot Bond	14.11188	101.54021		14.11188	101.54021			0	0.00	
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.96970			102.93140			0	0.00	
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.96970			102.93140			0	0.00	
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.96970			102.93140			0	0.00	
BAYB08	On 30/09/2020	Spot Bond	0.00000	103.07837			103.03864			0	0.00	
BAYB09	On 30/09/2018	Spot Bond	0.00000	102.58906			102.55579			0	0.00	
BAYC1U	On 31/12/2016	Spot Bond	100.00000	34.52596		100.00000	34.46046			0	0.00	
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.74076		100.00000	22.68506			0	0.00	
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.69665		100.00000	20.64596			0	0.00	
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.77571		100.00000	12.74442			0	0.00	
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.77946		100.00000	12.74850			0	0.00	
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.44644		100.00000	15.40860			0	0.00	
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.38408		100.00000	13.35129			0	0.00	
BCJ04	On 21/04/2017	Spot Bond	0.00000	101.15985			101.14030			0	0.00	
BCJ05	On 07/07/2015	Spot Bond	0.00000	101.35287			101.33369			0	0.00	
BCJ06	On 07/07/2017	Spot Bond	0.00000	101.43255			101.41226			0	0.00	
BCJ07	On 15/04/2016	Spot Bond	0.00000	101.21040			101.19086			0.00	1,800,000,000	900,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.63130		100.00000	9.60796			0	0.00	
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.63130		100.00000	9.60796			0	0.00	
BCP94U	On 23/07/2015	Spot Bond	100.00000	91.47870		100.00000	91.25000			0	0.00	
BCP95U	On 21/08/2015	Spot Bond	100.00000	85.28037		100.00000	85.08159			0	0.00	
BCP96U	On 04/09/2015	Spot Bond	100.00000	82.57919		100.00000	82.39278			0	0.00	
BD0202	On 31/12/2018	Spot Bond	2.05000	183.62398		2.05500	183.49620			0	0.00	
BD0205	On 28/04/2028	Spot Bond	8.43000	155.32005		8.37000	156.36833			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BD0206	On 02/03/2028	Spot Bond	8.43000	155.71952	8.37000	156.75887	0.00	0	0.00	0	0.00	
BD0302	On 18/04/2028	Spot Bond	8.81500	96.07833	8.75500	96.49618	0.00	0	0.00	0	0.00	
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
BEER02	On 28/03/2018	Spot Bond	8.49500	98.26456	8.43500	98.38526	0.00	0	0.00	0	0.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.84812		101.82902	0.00	0	0.00	0	0.00	
BG22A2	On 21/07/2016	Spot Bond	0.00000	101.23212		101.21133	0.00	0	0.00	0	0.00	
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.77522		101.75530	0.00	0	0.00	0	0.00	
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.33644		101.31385	0.00	0	0.00	0	0.00	
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.41664		101.39268	0.00	0	0.00	0	0.00	
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.64071		101.61289	0.00	0	0.00	0	0.00	
BG22YU	On 21/07/2016	Spot Bond	100.00000	37.86881	100.00000	37.77607	0.00	0	0.00	0	0.00	
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.05254		101.03152	0.00	0	0.00	0	0.00	
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.07289		101.05145	0.00	0	0.00	0	0.00	
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.07967		101.05810	0.00	0	0.00	0	0.00	
BG32B	On 30/10/2016	Spot Bond	0.00000	101.16103		101.13781	0.00	0	0.00	0	0.00	
BG32C	On 30/10/2016	Spot Bond	0.00000	101.26941		101.24399	0.00	0	0.00	0	0.00	
BG32DU	On 30/10/2016	Spot Bond	100.00000	37.04224	100.00000	36.95152	0.00	0	0.00	0	0.00	
BG32YU	On 30/10/2016	Spot Bond	100.00000	37.04224	100.00000	36.95152	0.00	0	0.00	0	0.00	
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.01857		100.05902	0.00	0	0.00	0	0.00	
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.02021		100.06023	0.00	0	0.00	0	0.00	
BG42A4	On 15/03/2017	Spot Bond	8.60500	102.58138	8.55000	102.64551	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	
BG42B	On 15/03/2017	Spot Bond		0.00000	100.02511			100.06385			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.03368			100.07016			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	21.17597		100.00000	21.12467			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	21.17597		100.00000	21.12467			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	101.85921			101.83439			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		11.46500	98.75540		11.40000	98.94343			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	101.16897			101.14260			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond		11.35500	99.10057		11.29000	99.29350			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond		0.00000	102.80849			102.78753			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	71.69643		100.00000	71.56536			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.40619			100.38541			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	101.30457			101.28396			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond		9.00500	103.65658		8.94500	103.83039			0.00	4,400,000,000	4,400,000,000.00
BIDC45	On 15/07/2015	Spot Bond		0.00000	99.54658			99.52914			0.00	0	0.00
BIDC46	On 13/10/2015	Spot Bond		0.00000	101.19656			101.17784			0.00	0	0.00
BIDC47	On 07/08/2015	Spot Bond		0.00000	99.26662			99.28408			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.53846			100.51988			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.62055			100.59911			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.52442			100.50618			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.55003			100.53089			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.59652			100.57576			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.78921			100.76172			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	101.11817			101.07937			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	100.00000		100.00000	99.72677			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
BSR12	On 25/01/2016	Spot Bond		0.00000	101.25717			101.23302			0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	101.29255			101.26771			0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	97.64893			97.62982			0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	97.01686			96.99798			0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	99.49980			99.48127			0	0.00
BTC035	On 07/07/2015	Spot Bond		0.00000	99.68462			99.66710			0	0.00
BTC037	On 06/07/2015	Spot Bond		0.00000	99.70232			99.68481			0	0.00
BTC038	On 15/07/2015	Spot Bond		0.00000	99.54471			99.52720			0	0.00
BTC039	On 21/07/2015	Spot Bond		0.00000	99.43949			99.42198			0	0.00
BTC040	On 27/07/2015	Spot Bond		0.00000	99.33552			99.31803			0	0.00
BTC041	On 28/07/2015	Spot Bond		0.00000	99.32257			99.30520			0	0.00
BTC043	On 04/08/2015	Spot Bond		0.00000	99.22681			99.24438			0	0.00
BTC045	On 13/08/2015	Spot Bond		0.00000	99.03184			99.01423			0	0.00
BTC046	On 24/08/2015	Spot Bond		0.00000	98.83984			98.82226			0	0.00
BTC047	On 21/08/2015	Spot Bond		0.00000	98.88934			98.87171			0	0.00
BTC048	On 04/09/2015	Spot Bond		0.00000	98.63399			98.61625			0	0.00
BTC049	On 07/09/2015	Spot Bond		0.00000	98.58120			98.56346			0	0.00
BTC050	On 15/07/2015	Spot Bond		0.00000	99.53403			99.51611			0	0.00
BTC051	On 11/09/2015	Spot Bond		0.00000	98.46471			98.45412			0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	43.75561		100.00000	43.64844			0	0.00
BWZ18B	On 27/03/2018	Spot Bond		0.00000	99.79495			99.77361			0	0.00
BWZ20A	On 27/03/2020	Spot Bond		0.00000	99.78684			99.76469			0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.04132			100.02065			0	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		100.68028			100.65830			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		18.01941		100.00000	17.94901			0	0.00
CBL08	On 02/11/2016	Spot Bond	9.80500		107.18887		9.75000	107.23286			0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		105.67416			105.65027			0	0.00
CBL11	On 06/05/2016	Spot Bond	8.85500		102.61822		8.80000	102.64046			0	0.00
CBL12	On 06/09/2018	Spot Bond	12.89500		99.14574		12.83500	99.26246			0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		98.47282			98.44032			0	0.00
CBL14	On 01/02/2019	Spot Bond	13.19500		99.75379		13.13500	99.88237			0	0.00
CBL16	On 18/05/2017	Spot Bond	9.25500		101.12330		9.20000	101.19334			0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		97.49934			97.46647			0	0.00
CBL18	On 23/08/2019	Spot Bond	13.19500		96.80817		13.13500	96.95452			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		101.25717			101.23714			0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		93.72101			93.74632			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.75809			100.73649			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.90500		92.07690		10.84500	92.26074			0	3,300,000,000.00
CBL23	On 18/05/2018	Spot Bond	0.00000		100.75850			100.73475			0	0.00
CCT01	On 23/06/2023	Spot Bond	10.33500		111.84418		10.27500	112.16104			0	0.00
CCT02	On 12/06/2024	Spot Bond	10.33500		107.59154		10.27500	107.92569			4,000,000,000	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.26000		108.33786		10.20000	108.68724			0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.34430			100.31288			0	0.00
CGR11	On 28/03/2016	Spot Bond	12.00500		102.70673		11.95000	102.71409			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		99.72418			99.69579			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		102.81541			102.78753			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.12240		10.00000	110.09360			0	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		102.01172			101.98442			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		99.92642			99.90170			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		101.51222			101.48520			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		9.99548	100.00000		9.96393			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000		17.75561	100.00000		17.71260			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		102.55589			102.51148			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.44305			100.41848			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		101.95000			101.92563			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		102.02615			102.00080			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		102.11366			102.08719			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		101.11350			101.07621			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		101.10226			101.06535			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		101.16165			101.12273			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		99.93644			99.91494			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.41640			100.39804			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.71209	10.11000		104.68357			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		101.55221			101.53037			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		123.46395	2.76000		123.39605			0	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		107.22998			107.22998			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		123.42940		3.14000	123.36031			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.46847		8.25000	102.44596			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.85000		124.72652		2.86000	124.58802			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		122.76965		2.40000	122.70348			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		99.90975			99.87932			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.66000		101.27411		8.60500	101.31847			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.29730			101.27529			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		101.31576			101.29388			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.71000		101.31662		8.65500	101.36125			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.71000		101.31662		8.65500	101.36125			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.76000		100.12406		8.70500	100.17522			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		99.93483			99.91279			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		99.92794			99.90360			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.12200		10.00000	110.09400			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.12200		10.00000	110.09400			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.76060			100.73946			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.55910			100.53670			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		102.94551		9.35000	102.91952			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		102.94551		9.35000	102.91952			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.59437			100.57467			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.28266			100.26246			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
CLN258		On 26/03/2017	Spot Bond	0.00000	100.67659			100.65702			0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.67659			100.65702			0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.67659			100.65702			0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.19971			100.17924			0	0.00
CLN262		On 26/03/2019	Spot Bond	9.62500	102.27827		9.56500	102.43871			0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.76769			101.74674			0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	103.37897			103.35888			0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.22677			100.20536			0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.22732			100.20604			0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.26815			100.24806			0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.59469			100.57337			0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.62807			100.60287			0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.41497			100.39516			0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	99.94163			99.92187			0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	101.05498			101.03404			0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	99.94607			99.92779			0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	99.81762			99.79856			0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	99.93647			99.91533			0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	101.17169			101.15005			0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.79920			100.77748			0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.01804			99.99435			0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	99.83632			99.81237			0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	101.76803			101.74714			0	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		110.12200		10.00000	110.09400			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		101.84409			101.81925			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		99.83820			99.81452			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		101.90710			101.88215			0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		99.93027			99.90670			0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		101.86862			101.84377			0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		102.30748			102.28327			0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		101.99285			101.96768			0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		137.91169			137.91169			0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		101.03809			101.01627			0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		138.42318			138.42318			0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		137.29562			137.29562			0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		137.99045			137.99045			0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		134.20170			134.20170			0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		134.42446			134.42446			0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.85943			100.83530			0	0.00
CLN314	On 14/11/2022	Spot Bond	11.15000		92.94117	11.08500		93.21945			0	0.00
CLN315	On 20/03/2023	Spot Bond	11.67000		94.40845	11.60500		94.68846			0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		101.90455			101.88051			0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		99.92400			99.89870			0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.84023			100.81663			0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		101.23408			101.21170			0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		101.20713			101.18262			0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		101.17762	8.80500		101.15394			0	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	99.93320			99.91095			0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	103.19879			103.17576			0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	130.52148			130.52148			0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	99.92893			99.90526			0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	99.92417			99.89892			0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	99.93330			99.91072			2,846,400,000	2,846,400,000.00
CLN330	On 20/06/2017	Spot Bond		0.00000	99.90627			99.87462			0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	80.09519			80.03692			0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	99.92691			99.90220			4,500,000,000	4,500,000,000.00
CLN335	On 30/06/2017	Spot Bond		0.00000	101.90455			101.88051			0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	118.93483			118.93483			0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	118.98334			118.98334			0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	101.17122			101.14836			0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	99.91210			99.88284			0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.91558			101.89141			0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	99.90686			99.87541			0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	99.92347			99.89768			0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	99.94207			99.92245			0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	99.92647			99.90198			0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	101.16002			101.13738			0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.85556			100.83362			0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.86039			101.83692			0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	101.10838			101.08710			0	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		100.47799			100.45629			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		101.11340			101.09081			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		101.22653			101.20429			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		99.93910			99.91882			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.33000		103.82337		10.26500	104.16789			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		99.93835			99.91750			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		101.15435			101.12773			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.47000		105.83183		12.40500	106.14495			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		101.20134			101.17363			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.50000		105.73908		12.43500	106.03315			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		109.73529		10.02000	109.70566			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		101.20134			101.17363			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		101.20793			101.18435			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		99.91924			99.89235			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		99.93933			99.91881			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		99.93795			99.91698			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		99.93811			99.91713			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		101.98623			101.96114			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.85500		102.52127		9.79500	102.75410			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		102.29547			102.26651			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		99.92622			99.90165			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		102.46247		10.57000	102.43380			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		102.68331		11.00000	102.65344			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
CLN381	On 21/07/2015	Spot Bond		0.00000	101.20007			101.17983			0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	99.92971			99.90606			0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	101.21921			101.19827			0	0.00
CLN384	On 20/09/2024	Spot Bond		12.26000	101.70638		12.19500	102.02548			0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	99.91776			99.89039			0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	99.93783			99.91686			0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	101.30614			101.28103			0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	99.93362			99.91118			0	0.00
CLN389	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
CLN390	On 01/10/2016	Spot Bond		0.00000	101.66694			101.64580			0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	99.94327			99.92405			0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	99.93647			99.91533			0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	91.45668			91.45668			0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	99.93279			99.91040			0	0.00
CLN395	On 02/03/2018	Spot Bond		0.00000	100.35229			100.33150			0	0.00
CLN396	On 20/03/2020	Spot Bond		0.00000	99.92704			99.90274			0	0.00
CLN397	On 20/06/2020	Spot Bond		0.00000	99.90693			99.87595			0	0.00
CLN398	On 14/11/2022	Spot Bond		0.00000	100.80947			100.78675			0	0.00
CLN399	On 14/11/2022	Spot Bond		0.00000	100.80466			100.78207			0	0.00
CLN400	On 20/06/2020	Spot Bond		0.00000	99.93279			99.91040			0	0.00
CLN401	On 20/06/2020	Spot Bond		0.00000	99.92417			99.89892			0	0.00
CLN402	On 30/06/2017	Spot Bond		0.00000	101.10907			101.08721			0	0.00
CLN403	On 30/06/2017	Spot Bond		0.00000	100.70161			100.67951			0	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	100.49106			100.46365			0	0.00
CLN405	On 20/06/2016	Spot Bond		0.00000	99.94059			99.92079			0	0.00
CLN406	On 20/06/2020	Spot Bond		0.00000	85.50832			85.50832			0	0.00
CLN407	On 20/06/2020	Spot Bond		100.00000	1.03120		100.00000	100.00000			0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	41.92580		7.01000	41.91802			0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	164.49976			165.98360			0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
CLN81	On 18/04/2028	Spot Bond		8.81500	146.34885		8.75500	146.61162			0	0.00
CLN88	On 28/04/2028	Spot Bond		8.43000	155.32005		8.37000	156.36833			0	0.00
CLN89	On 02/03/2028	Spot Bond		8.43000	155.71952		8.37000	156.75887			0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	97.62594			97.60680			0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	97.60564			97.58633			0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	101.62165			101.59743			0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	101.99057			101.96712			0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	99.93400			99.91169			0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	99.93853			99.91772			0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	99.93769			99.91659			0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	101.61284			101.58934			0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	99.93196			99.90931			0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	101.23408			101.21170			0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	99.93804			99.91740			0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	99.93971			99.91927			0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	99.94011			99.91981			0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	99.93965			99.91921			0	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		99.93196			99.90931			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.58779			100.56322			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		101.55702			101.53312			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.84000		105.17464		8.78500	105.18916			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.93000		100.51608		8.87500	100.63293			1,660,000,000	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.49500		109.53293		10.43500	109.84079			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.25500		101.90338		7.22000	101.90023			0	33,100,000.00
COJ07	On 23/03/2021	Spot Bond	10.06500		105.61399		10.00500	105.84910			0	0.00
COJG01	On 09/06/2024	Spot Bond	10.11000		100.67832		10.04500	101.03085			0	0.00
COT01	On 03/04/2023	Spot Bond	10.48000		94.71504		10.41500	95.01381			0	0.00
COT02	On 03/04/2028	Spot Bond	11.16000		95.65495		11.10000	96.01239			4,000,000,000	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	11.16000		88.84779		11.10000	89.19431			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.48137			100.45950			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		101.01778			100.99834			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.02837		100.00000	10.00408			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.52155			100.50063			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		99.92186			99.90199			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.48127			100.46016			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		102.33425			102.31479			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		101.11970			101.10005			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.31814		100.00000	9.29556			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.52740		100.00000	11.49948			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.83000		100.90636		11.77000	101.16755			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		16.18363		100.00000	16.14443			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		8.77951		100.00000	8.75824			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		16.84510		100.00000	16.80429			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		101.02515			101.00620			0	0.00
DENG44	On 29/09/2017	Spot Bond	8.13000		98.91928		8.07500	99.00859			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.56919			100.55003			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.48779			100.46824			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.31333			100.29376			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		90.10361		100.00000	89.88753			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.21116			100.18997			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		101.60046			101.57699			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		102.66930			102.64953			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.95652			100.93574			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		99.91227			99.88306			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		101.94851			101.91298			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		99.92375			99.89837			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		53.22759			53.18002			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		102.22984			102.19891			0	0.00
DV2021	On 18/06/2021	Spot Bond	9.05500		99.91037		8.99500	100.15960			0	0.00
DV21	On 15/06/2016	Spot Bond	7.51000		107.17461		7.45500	107.20747			0	0.00
DV22	On 07/02/2020	Spot Bond	9.10500		104.70633		9.04000	104.92454			0	1,350,000,000.00
DV23	On 27/02/2023	Spot Bond	9.76000		104.34315		9.69500	104.66558			0	1,067,409,000.00
DV24	On 18/02/2024	Spot Bond	9.74000		102.92514		9.67500	103.27320			0	0.00
DV29	On 18/02/2029	Spot Bond	9.78000		105.73377		9.72000	106.16236			600,000,000	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		99.92626			99.90785			0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		99.82839			101.47964			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.07420			100.05565			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.56677			100.54771			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.14841			100.12983			0	0.00
DVC011	On 11/06/2016	Spot Bond	0.00000		100.15632			100.13664			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.69058			100.67150			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		99.61096			99.59302			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		101.23827			101.21800			0	0.00
E170	On 01/08/2020	Spot Bond	8.48500		125.59884		8.42000	125.86983			0	2,104,767,800.00
EDC01	On 04/04/2016	Spot Bond	0.00000		96.97208			96.91947			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	2.42000		99.30367		2.42000	99.24997			0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		134.87785		1.20000	136.83159			0	0.00
EL28	On 02/05/2028	Spot Bond	2.17000		123.53429		2.17000	123.46847			0	0.00
EL29	On 19/11/2029	Spot Bond	2.15000		111.47519		2.15000	111.41583			0	0.00
EL30	On 29/07/2030	Spot Bond	2.13000		112.70059		2.13000	112.64056			0	0.00
EL31	On 02/06/2031	Spot Bond	2.25500		102.69938		2.27000	102.43759			0	0.00
EL36	On 31/01/2036	Spot Bond	2.40000		99.72936		2.40000	99.67549			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.90500		106.69761		9.84500	106.90960			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.80500		106.82006		9.74500	107.05771			0	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	10.21000		100.31337		10.15000	100.62991			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.41500		95.42129		10.35500	95.59210			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.55500		102.24648		10.49500	102.48992			0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.65932			100.63863			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		98.53857			98.51800			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.14166			100.02124			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.94467			100.92317			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.90883			100.88816			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.86128			100.84170			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		102.27138			102.25179			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		100.50798			100.48765			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.82500		106.08247		10.79000	106.05244			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.33287			100.30818			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.29436			100.26860			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.52493			100.49875			0	0.00
EQS07	On 09/04/2018	Spot Bond	10.47500		97.32466		10.41500	97.43666			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		98.58691			98.56032			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		97.97694			97.94962			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		100.70690			100.68479			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		100.75007			100.72660			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.75684			100.73703			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.12200		10.00000	110.09400			0	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		100.63334			100.61336			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.65901			100.63822			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.62820			100.60839			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.64960			100.62911			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.64653			100.62633			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.63787			100.61794			0	0.00
ES15	On 30/08/2015	Spot Bond	6.45000		102.56997		6.45000	102.55208			10,000,000	210,000,000.00
ES18	On 20/04/2018	Spot Bond	8.33000		103.77768		8.27000	103.90591			1,875,500	31,801,252,100.00
ES23	On 25/01/2023	Spot Bond	8.98000		109.52001		8.91500	109.85952			2,248,300	51,815,903,700.00
ES26	On 02/04/2026	Spot Bond	9.26000		92.15968		9.20000	92.51601			3,663,400	10,512,917,700.00
ES33	On 15/09/2033	Spot Bond	9.87500		82.02915		9.82000	82.39898			44,005,295,500	28,718,100,000.00
ES42	On 25/04/2042	Spot Bond	9.95000		87.75743		9.90000	88.14732			5,402,036,800	00,840,182,800.00
EXX01	On 19/05/2017	Spot Bond	0.00000		99.53956			99.51616			0	19,390,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000		97.65209			97.62618			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.53909			100.51751			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		101.32085			101.29997			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		99.86167			99.84133			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.62859			100.60687			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.57190			100.55215			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.33665			100.31686			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		101.36836			101.34881			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		100.75271			100.73290			0	0.00
FIFC19	On 07/12/2015	Spot Bond	0.00000		100.13872			100.11890			0	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		100.13005			100.11145			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.55142		100.00000	11.52343			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.24265		100.00000	11.21542			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.01628			100.05729			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		98.97311			99.01090			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.02601			100.06447			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.03248			100.06925			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.79500		96.18881		9.73500	96.33420			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.17047			100.15143			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.17039			100.15136			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		101.16524			101.14288			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		102.18274			102.16035			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.39464			100.37142			0.00	0	100,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.40104			100.37744			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.55500		98.04580		10.49500	98.27512			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		100.29262			100.26604			0.00	0	1,050,000,000.00
FRBC21	On 21/12/2018	Spot Bond	10.64500		103.81569		10.58500	103.96240			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.10602			101.08374			0.00	0	1,020,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.15000		134.83523		2.16000	134.68273			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.18000		275.38252		2.18500	275.13934			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.38000		113.29153		2.40000	113.03562			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.04000		153.11585		3.04000	153.03063			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	3.16500		193.03298		3.18000	192.52937			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.07500		104.95964		7.04000	104.94845			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
FRBZ01	On 30/11/2020	Spot Bond	7.62100		66.44332		7.62200	66.39896			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.40800		42.22450		9.41000	42.18563			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000		40.87038		9.65000	40.83228			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.44511			100.41717			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		99.92611			99.90113			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		99.93649			99.91499			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		99.92994			99.90624			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	98.00000			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.00000			0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		99.92499			99.90001			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		99.92852			99.90472			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		99.97293			99.94588			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		99.92622			99.90165			0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.00000		6.00000	100.00000			0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		99.92154			99.89542			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	99.90325			99.87103			0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	99.90611			99.87486			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	23.83477		100.09221	23.77698			0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	99.93303			99.91073			0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	111.67727			111.67727			0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	99.91717			99.88925			0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	103.34114			103.34114			0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	99.93143			99.90827			0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	98.00000			98.00000			0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	99.93067			99.90723			0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	99.93700			99.91569			0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	99.92991			99.90657			0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	99.90817			99.87760			0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	99.93114			99.90821			0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	65.63296		13.22500	65.60976			0	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	99.93509			99.91346			0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	99.93500			99.91335			0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	99.91123			99.88117			0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	99.93205			99.90942			0	0.00
FRC169		On 31/01/2025	Spot Bond	3.61000	101.98278		3.63000	101.75135			0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	99.92909			99.90548			0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	99.92909			99.90548			0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	102.68735			102.66343			0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	101.90455			101.88051			0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.09268			100.06950			0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	99.93320			99.91095			0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	99.93476			99.91302			0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	101.14260			101.11625			0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	99.92359			99.89815			0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.82758			100.80614			0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	101.13085			101.10476			0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	101.29325			101.26798			0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	99.91227			99.88306			0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	99.93057			99.90744			0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	99.91773			99.88997			0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	99.93550			99.91401			0	0.00
FRC188		On 20/03/2019	Spot Bond	0.00000	99.92991			99.90657			0	0.00
FRC189		On 20/03/2019	Spot Bond	0.00000	99.92991			99.90657			0	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	100.01262			100.05463			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	101.63578			101.61466			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	101.72533			101.70304			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	101.65592			101.63575			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.12200		10.00000	110.09400			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	101.44636			101.42549			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	99.92597			99.90132			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.43193			101.41087			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.63777			101.61749			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.40789			101.38677			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.41171			101.39054			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.40657			101.38431			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	101.27797			101.25778			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.40657			101.38431			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	101.27282			101.25272			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	101.01014			100.98714			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.04029		8.75000	101.01653			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	99.93122			99.90832			0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.51412		100.00000	9.49107			0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.72976		100.00000	8.70861			0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	97.22046			97.18531			0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	10.42545		100.00000	10.40020			0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	99.92745			99.90329			0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	23.07758		100.00000	23.02106			0	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		100.95828			100.93595			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.15137		100.00000	9.12919			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		22.22930		100.00000	22.17545			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.95824			100.93591			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		22.20047		100.00000	22.14669			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.95590			100.93363			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.90816			100.88701			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		101.03101			101.00856			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.96855			100.94748			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.96000		128.48110		2.97000	128.33348			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.80908			100.78834			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.79852			100.77805			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.79852			100.77805			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.67457			100.65205			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.18265			100.16224			0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.03667			100.01839			0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		102.08501			102.05923			0.00	0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		99.92622			99.90165			0.00	0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		101.51821			101.49673			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		99.93115			99.90791			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		99.93159			99.90848			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.21012			100.18664			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		101.19324			101.17031			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
FRC66	On 31/01/2022	Spot Bond	3.49000		124.50942		3.50000	124.36493			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		99.93030			99.90676			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		99.92958			99.90580			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.54000		124.14208		3.55000	123.99787			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.52000		124.28887		3.53000	124.14455			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.44000		130.37609		2.44000	130.30554			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.51000		139.43176		2.51000	139.35612			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		101.33712			101.31139			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		99.93965			99.91922			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		99.93082			99.90744			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		99.91899			99.89165			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		99.92202			99.89570			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		99.92803			99.90406			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		99.92811			99.90417			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00988			100.05260			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		11.03351	100.00000		11.00677			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		53.48483	100.00000		53.35526			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		98.23783	100.00000		97.97999			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		24.12690	100.00000		24.06845			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		36.08131	100.00000		35.96866			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.61704	100.00000		12.58615			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.91924			101.90053			0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.26497			102.24495			0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.44751			101.42744			0	500,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.91683			100.89558			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		97.82825			97.76618			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		97.89989			97.93862			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.68855			100.66695			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.17800		102.80203		2.17800	102.74714			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.52000		111.79489		2.52000	111.73412			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.18857			101.16852			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.61766		10.38000	101.58905			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.61766		10.38000	101.58905			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		80.09300			80.09300			0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		99.87272			99.84826			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.66000		109.12133		2.66000	109.06161			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.60500		208.54328		2.62000	207.99493			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.63000		109.68767		2.63000	109.62773			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.63500		207.67465		2.65000	207.12880			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		101.34153			101.31480			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.46500		112.46608		2.48500	112.21193			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.72000		107.99922		2.72000	107.93993			0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		101.53533			101.51692			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		55.99200			55.18700			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.81290			100.79443			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.82500		106.06896		2.82500	106.01043			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.75500		204.24390		2.77000	203.70795			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS121	On 07/12/2033	Spot Bond	2.80500		202.83482		2.82000	202.30295			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.39500		99.05603		2.41500	98.83225			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.83500		201.99508		2.85000	201.46563			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.10000		101.20882		3.10000	101.15222			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.08000		152.46359		3.08000	152.37858			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.55000		93.82945		3.55000	93.77584			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.07000		152.62636		3.07000	152.54128			0	0.00
FRS130	On 11/08/2015	Spot Bond	0.00000		100.72658			100.70795			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.13000		151.54304		3.13000	151.45725			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.34500		188.71380		3.36000	188.22648			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		95.43599			95.43599			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.48000		94.33214		3.48000	94.26418			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.45000		94.81202		3.45000	94.74392			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.26000		98.50608		3.26000	98.45056			0	3,500,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.30000		273.08244		2.30500	272.84055			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.19000		275.18998		2.19500	274.94689			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.91000		261.73762		2.91500	261.50221			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.62000		131.10552		2.63000	130.95587			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.12265			101.10111			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.15000		130.71242		2.16000	130.56458			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.35347			101.33096			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.59186			101.56935			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.00594			100.98405			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRS64	On 26/01/2042	Spot Bond			2.50000	108.84688		2.50000	108.78780			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond			104.97509	28.51161		104.97509	28.43948			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond			101.07593	31.85572		101.07593	31.77781			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond			100.44759	25.84632		100.44759	25.78345			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond			100.76967	30.43665		100.76967	30.36240			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	118.34940		2.14000	117.92507			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			2.32500	113.82930		2.34500	113.57221			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond			0.00000	98.86199			98.86090			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond			2.35500	113.53562		2.37500	113.27917			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond			0.00000	100.53180			100.50762			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond			2.39000	343.82876		2.39500	343.52351			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond			0.00000	100.89537			100.87396			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond			0.00000	100.50449			100.48248			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			7.78000	102.32309		7.72500	102.36607			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond			8.33500	102.52654		8.31000	102.55415			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond			8.62500	106.47392		8.57500	106.57608			0.00	8,000,000,000	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond			9.30500	99.75829		9.24000	99.96323			0.00	0	760,000,000.00
FRX20	On 01/10/2020	Spot Bond			9.59500	98.42394		9.53500	98.63831			0.00	10,000,000	10,000,000.00
FRX23	On 28/02/2023	Spot Bond			10.29000	89.03122		10.22500	89.31814			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond			10.37000	102.51653		10.31000	102.85126			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond			10.64000	94.63216		10.57000	95.03701			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX30	On 31/01/2030	Spot Bond	10.96000	95.00130		10.89000	95.44655			12,000,000,000	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	11.10000	91.30418		11.02000	91.81455			0	0.00
FRX45	On 14/04/2045	Spot Bond	10.41000	79.39134		10.36000	79.73812			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	99.94652			99.92837			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	99.94571			99.92730			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	99.94366			99.92458			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	99.94044			99.92028			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	99.93803			99.91706			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	99.92760			99.90314			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.59188			100.57212			0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.44976			100.42964			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.61376			100.59327			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.63805			100.61675			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.65828			100.63630			0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.74720			100.72222			0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	55.06442		100.00000	54.93102			0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	9.23828		100.00000	9.21590			0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.54993		100.00000	1.54617			0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.26003		100.00000	0.25940			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS4A1U	On 20/03/2018	Spot Bond	100.00000		10.71141		100.00000	10.68546			0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.79708		100.00000	1.79272			0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.30150		100.00000	0.30077			0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.50265			101.48170			0	0.00
GFC04	On 11/04/2017	Spot Bond	9.60500		101.56682		9.55000	101.63049			0	10,000,000.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		101.24016			101.22008			0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.51021			100.48961			0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.51686			100.49601			0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.56011			100.53750			0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.61319			100.58844			0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.64629			100.62020			0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		100.69206			100.67432			0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.87516		100.00000	9.85123			0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		20.39406		100.00000	20.34465			0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.21321		100.00000	11.18606			0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		11.41319		100.00000	11.37756			0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GRH1A2	On 25/10/2017	Spot Bond		0.00000	101.03977			101.01950			0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.08044			101.05937			0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.13091			101.10884			0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.20093			101.17748			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	101.19870			101.17929			0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.35354			101.33282			0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.72301			100.76564			0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.16841			100.14722			0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.64410			100.62184			0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	99.90358			99.88387			0	0.00
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	100.21454			100.19409			0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	101.20233			101.17656			0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	10.36827		100.00000	10.34316				0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.26981			101.25052			0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.01642			100.05744			0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.96291			100.94199			0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.97412			100.95295			0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	101.54169			101.52397			0	0.00
HILC21	On 07/08/2015	Spot Bond		0.00000	100.76304			100.74530			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		101.28326			101.26193			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.58803	92.63320		7.53405	92.69656				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		101.34041			101.31811			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.58781	104.41639		8.53396	104.41639				0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		101.41386			101.39033			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.03790	104.41639		8.98411	104.41639				0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		101.50360			101.47855			0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		101.37571			101.35395			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.57473			101.55057			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.87394			100.85169			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.12200		10.00000	110.09400				0	0.00
HPF05	On 17/02/2017	Spot Bond	9.48500	103.91769		9.43000	103.97456				0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.73913			100.71443			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.69473			100.67152			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.69500	108.00856		8.63000	108.25478				1,760,000,000	1,981,600,000.00
HWAY23	On 07/12/2023	Spot Bond	2.07000	277.51117		2.07500	277.26679				0	7,030,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HWAY24	On 07/12/2024	Spot Bond	2.05000		284.16219		2.05500	283.90235			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.87500		98.20531		9.82000	98.63009			3,060,000,000	2,230,400,000.00
HWAY35	On 31/07/2035	Spot Bond	9.91500		97.78220		9.86000	98.21167			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		39.88163		100.00000	39.78501			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		96.21165		100.00000	95.96174			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		43.95439		100.00000	43.84674			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		35.24123		100.00000	35.15585			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		110.12200		10.00000	110.09400			0	0.00
I2025	On 31/01/2025	Spot Bond	1.71500		119.98999		1.73500	119.71965			73,047,200,000	89,217,035,400.00
I2038	On 31/01/2038	Spot Bond	1.90000		124.62458		1.90000	124.55897			26,436,600,000	10,785,859,000.00
I2046	On 31/03/2046	Spot Bond	2.04000		121.56458		2.03000	121.76578			08,296,800,000	02,533,653,000.00
I2050	On 31/12/2050	Spot Bond	1.99000		132.45760		1.99000	132.38753			27,550,000,000	38,269,177,100.00
IBL14	On 28/06/2015	Spot Bond	0.00000		99.82650			99.80833			0	0.00
IBL21	On 15/03/2016	Spot Bond	8.26000		103.33565		8.20500	103.35219			0	0.00
IBL22	On 15/03/2018	Spot Bond	8.35500		106.51098		8.30000	106.62317			0	0.00
IBL28	On 18/08/2016	Spot Bond	8.08000		102.95351		8.02500	102.99139			0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.95650			100.93572			0	0.00
IBL34	On 31/01/2017	Spot Bond	1.28000		132.76455		1.28000	132.69692			0	0.00
IBL36	On 31/01/2022	Spot Bond	2.22000		134.27212		2.23000	134.12004			0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		102.20522			102.18517			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.47500		102.55240		8.42000	102.66412			0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.65535			100.69736			2,600,000,000	1,300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond		0.00000	100.75726			100.73756			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.12200		10.00000	110.09400			0	0.00
IBL45	On 21/12/2018	Spot Bond		9.12500	96.64553		9.06500	96.79512			0	0.00
IBL46	On 15/01/2020	Spot Bond		9.57500	94.64548		9.51000	94.84528			0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.03645			100.01864			0	1,000,000,000.00
IBL49	On 02/04/2018	Spot Bond		9.08500	97.31839		9.03000	97.42436			0	0.00
IBL50	On 02/08/2020	Spot Bond		9.62500	101.33990		9.56000	101.56892			0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.89780			100.87808			0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.05638			100.03513			0	0.00
IBL54	On 31/07/2016	Spot Bond		8.02000	101.96446		7.96500	101.99983			0	0.00
IBL55	On 31/07/2018	Spot Bond		8.90500	100.97573		8.84500	101.10988			0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	101.10661			101.08447			0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.72159			100.70210			0	0.00
IBL58	On 13/02/2017	Spot Bond		8.12500	103.54685		8.07000	103.60816			0	0.00
IBL59	On 17/02/2019	Spot Bond		8.86500	104.14126		8.80500	104.30223			0	0.00
IBL60	On 17/02/2024	Spot Bond		9.96000	105.11444		9.89500	105.46300			0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	101.58928			101.56949			0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	101.09399			101.07454			0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.91445			100.89453			0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	101.03197			101.01178			0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	101.05270			101.03209			0	0.00
IBL66	On 12/03/2018	Spot Bond		0.00000	100.14270			100.02216			0	0.00
IBL67	On 31/01/2022	Spot Bond		2.95000	128.55742		2.96000	128.40975			0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00977		100.00000	0.00975			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IDCG01	On 22/10/2016	Spot Bond	0.00000		101.18830			101.16914			0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		101.17198			101.15187			0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.60500		96.10955	9.54500	96.32369				0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.53385			100.51339			0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.41972			100.39841			0	0.00
IDCG06	On 24/11/2024	Spot Bond	10.26000		96.43410	10.20000	96.75580				0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.91438	5.00000	101.90047				0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.82649	5.00000	100.81288				0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.04941	4.00000	101.03853				0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.68406	4.00000	100.67316				0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		47.76806	100.00000	47.65107				0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		47.57991	100.00000	47.46338				0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		47.57991	100.00000	47.46338				0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		105.13227	9.20000	105.10644				0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.76339			100.73952			0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.38259	100.00000	7.36470				0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.92065			100.89284			0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		98.23783	100.00000	97.97999				0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		15.35967	100.00000	15.32205				0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		21.53963	100.00000	21.48745				0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.59882	100.00000	1.59576				0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		10.13616	100.00000	10.11134				0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.99783	100.00000	9.97361				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IN286U	On 15/07/2019	Spot Bond	100.00000		11.15280	100.00000	11.12549				0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		32.69677	100.00000	32.61670				0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		94.80519	100.00000	94.55959				0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		86.90476	100.00000	86.69834				0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		85.68075	100.00000	85.48009				0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		98.72668	100.00000	98.46480				0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		98.77521	100.00000	98.51321				0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		95.30026	100.00000	95.05208				0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		91.52452	100.00000	91.22541				0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		84.49074	100.00000	84.29561				0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		85.52515	100.00000	85.26677				0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		85.88235	100.00000	85.68075				0	0.00
INA525	On 17/06/2015	Spot Bond	6.40000		99.96494	6.40000	99.98247				0	0.00
INA529	On 14/07/2015	Spot Bond	6.45000		99.49015	6.45000	99.43770				0	0.00
INA530	On 21/07/2015	Spot Bond	6.45000		99.36786	6.45000	99.31554				0	0.00
INA531	On 28/07/2015	Spot Bond	6.45000		99.24587	6.45000	99.19368				0	0.00
INA533	On 11/08/2015	Spot Bond	6.60000		98.97983	6.60000	98.92671				0	0.00
INA534	On 18/08/2015	Spot Bond	6.60000		98.85598	6.60000	98.80299				0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		98.48628	6.60000	98.43369				0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		102.05923		102.03346				0	0.00
ING115	On 31/03/2016	Spot Bond	10.92427		103.09697	10.91645	103.06968				0	0.00
ING116	On 31/03/2016	Spot Bond	10.92427		102.43983	10.91645	102.41272				0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		99.93272		99.91014				0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		99.93450		99.91238				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING153	On 03/04/2017	Spot Bond	6.50000		101.35483		6.50000	101.33711			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		99.92704			99.90274			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		93.36489			93.36489			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.08057			100.06042			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		101.29254			101.27291			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.12200		10.00000	110.09400			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		99.92991			99.90657			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		104.06994			104.04825			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		101.18716			101.16859			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		98.48208			98.46380			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		98.34470			98.32630			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000		76.04167		100.00000	75.88358			0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000		100.64760			100.62671			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		101.08457			101.05594			0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000		93.58974		100.00000	93.35038			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.12200		10.00000	110.09400			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		101.41438			101.39191			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		101.43264			101.40989			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.77000		101.63845		8.71500	101.70552			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		101.63464			101.61391			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		101.67355			101.65232			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		101.69952			101.67795			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		101.33562			101.31519			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPF11	On 15/10/2015	Spot Bond	0.00000		101.40302			101.38154			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		101.36228			101.34142			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		101.15540			101.13762			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.95500	98.17871		9.89500	98.41267				3,700,000,000	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.03003			100.01066			0	0.00
IPL6	On 28/09/2017	Spot Bond	9.04500	103.66010		8.99000	103.74741				0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		101.53234			101.51078			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.51651			101.49381			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	99.92423			99.90171				0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	99.93196			99.90898				0	0.00
IV014	On 22/06/2015	Spot Bond	8.14500	99.93310		8.11000	99.91120				0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	101.24956			101.22864				0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.27028			100.24572				0	0.00
IV017	On 31/01/2022	Spot Bond	3.50000	128.59003		3.51000	128.49680				0	0.00
IV019	On 31/03/2028	Spot Bond	3.63000	149.44927		3.63000	149.36372				0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.84874			101.82484				0	1,173,840,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.58805			101.56296				0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.45320			101.42918				0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.16417			100.04080				0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	99.77876			99.75581				0	0.00
IV030	On 31/01/2025	Spot Bond	3.71500	108.68483		3.73500	108.52864				0	0.00
IV030A	On 31/01/2025	Spot Bond	3.71500	108.68483		3.73500	108.52864				0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.19952			100.17442				0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.50121			100.47563				1,500,000,000	7,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV08	On 30/04/2018	Spot Bond		10.66500	109.24037		10.60500	109.36161			0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	103.20625			103.18133			0	0.00
IV19A	On 31/03/2028	Spot Bond		3.73000	142.30371		3.73000	142.22186			0	0.00
IV531U	On 30/07/2015	Spot Bond		100.00000	89.90148		100.00000	89.68059			0	0.00
IV533U	On 13/08/2015	Spot Bond		100.00000	86.90476		100.00000	86.69834			0	0.00
IV534U	On 20/08/2015	Spot Bond		100.00000	85.48009		100.00000	85.28037			0	0.00
IVA528	On 09/07/2015	Spot Bond		6.40000	99.58094		6.40000	99.52881			0	0.00
IVA529	On 16/07/2015	Spot Bond		6.45000	99.98233		6.45000	99.98233			0	0.00
IVA530	On 23/07/2015	Spot Bond		6.45000	99.85883		6.45000	99.85883			0	0.00
IVA531	On 30/07/2015	Spot Bond		6.45000	99.49015		6.45000	99.49015			0	0.00
IVA534	On 20/08/2015	Spot Bond		6.60000	98.73244		6.60000	98.73244			0	0.00
IVA537	On 03/09/2015	Spot Bond		6.60000	98.60920		6.60000	98.60920			0	0.00
IVA538	On 10/09/2015	Spot Bond		6.60000	98.48628		6.60000	98.48628			0	0.00
IVA539	On 17/09/2015	Spot Bond		6.60000	98.32868		6.60000	98.27626			0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	101.19670			101.17773			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.12200		10.00000	110.09400			0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	101.22295			101.20369			0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	101.46263			101.44204			0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.58955			100.56988			0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.62862			100.60607			0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.37997			100.35892			0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	101.41447			101.39200			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IVC018		On 12/07/2016	Spot Bond	0.00000	101.42360			101.40100			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	101.44187			101.41899			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	101.35967			101.33803			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	101.27509			101.25390			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	101.08047			101.05932			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	99.99987			99.98031			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.71991			100.69929			0.00	0	0.00
IVC025		On 26/02/2016	Spot Bond	0.00000	100.46499			100.44557			0.00	0	0.00
IVC026		On 26/02/2016	Spot Bond	0.00000	100.46045			100.44122			0.00	0	0.00
IVC027		On 03/04/2019	Spot Bond	0.00000	101.58396			101.56202			0.00	0	0.00
IVC029		On 24/04/2017	Spot Bond	0.00000	101.14729			101.12688			0.00	0	0.00
IVC032		On 19/06/2016	Spot Bond	0.00000	99.99990			99.98183			0.00	0	0.00
IVC033		On 30/06/2019	Spot Bond	0.00000	101.71967			101.69849			0.00	0	0.00
IVC034		On 30/06/2021	Spot Bond	0.00000	101.76393			101.74220			0.00	0	0.00
IVC035		On 30/06/2019	Spot Bond	0.00000	101.76392			101.74219			0.00	0	0.00
IVC036		On 16/07/2019	Spot Bond	9.46500	103.35792		9.40500	103.53026			0.00	0	0.00
IVC037		On 16/07/2019	Spot Bond	100.00000	16.44878		100.00000	16.41197			0.00	0	0.00
IVC038		On 16/07/2019	Spot Bond	100.00000	11.50630		100.00000	11.47811			0.00	0	0.00
IVC039		On 17/07/2015	Spot Bond	0.00000	101.23519			101.21569			0.00	0	0.00
IVC040		On 24/07/2021	Spot Bond	9.62500	102.50738		9.56500	102.75122			0.00	0	0.00
IVC041		On 29/07/2017	Spot Bond	0.00000	101.10107			101.07950			0.00	0	0.00
IVC042		On 14/08/2015	Spot Bond	0.00000	100.74129			100.72069			0.00	0	0.00
IVC043		On 15/09/2015	Spot Bond	0.00000	100.01091			100.05334			0.00	0	0.00
IVC044		On 16/10/2015	Spot Bond	0.00000	104.75151			104.73219			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	
IVC045		On 24/10/2015	Spot Bond	0.00000	101.10153			101.08194			0.00	0	0.00
IVC046		On 24/10/2017	Spot Bond	0.00000	102.12734			102.10781			0.00	0	0.00
IVC047		On 27/10/2015	Spot Bond	6.94500	101.23587		6.91000	101.22948			0.00	0	0.00
IVC048		On 06/11/2017	Spot Bond	0.00000	100.98637			100.96392			0.00	0	0.00
IVC049		On 21/11/2019	Spot Bond	0.00000	100.64424			100.62198			0.00	0	0.00
IVC050		On 03/12/2017	Spot Bond	0.00000	100.35408			100.33194			0.00	0	0.00
IVC051		On 03/02/2018	Spot Bond	0.00000	101.02109			100.99889			0.00	0	0.00
IVC052		On 10/02/2016	Spot Bond	0.00000	100.80276			100.78218			0.00	0	0.00
IVC053		On 11/02/2018	Spot Bond	0.00000	100.87635			100.85386			0.00	0	0.00
IVC054		On 03/03/2016	Spot Bond	0.00000	100.33059			100.30994			0.00	0	0.00
IVC055		On 26/03/2020	Spot Bond	0.00000	99.85419			99.83277			0.00	0	0.00
IVC056		On 29/04/2016	Spot Bond	0.00000	101.04582			101.02536			0.00	0	0.00
IVC059		On 09/06/2016	Spot Bond	0.00000	100.20582			100.18517			0.00	0	0.00
JAS01		On 31/01/2018	Spot Bond	0.00000	101.28946			101.26362			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	101.09748			101.07555			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	101.23087			101.20909			0.00	0	0.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	54.93102		100.00000	54.79795			0.00	0	0.00
JDG04		On 15/04/2018	Spot Bond	0.00000	102.27531			102.25403			0.00	0	0.00
KAP001		On 13/06/2017	Spot Bond	0.00000	100.20036			100.24094			0.00	0	0.00
KAP002		On 13/06/2019	Spot Bond	0.00000	100.02241			100.06189			0.00	0	0.00
KAP003		On 06/06/2019	Spot Bond	0.00000	100.24199			100.21994			0.00	0	0.00
KCF03U		On 30/10/2015	Spot Bond	100.00000	89.87654		100.00000	89.65517			0.00	0	0.00
KSB007		On 31/08/2017	Spot Bond	0.00000	102.59019			102.56566			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
KSB008	On 01/11/2017	Spot Bond	0.00000		101.19364			101.16764			0	0.00
KW01	On 31/10/2027	Spot Bond	8.81000		136.70674		8.75000	137.23053			0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.74870			101.72869			0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.09347			100.07175			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.35182			100.33165			0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		99.93513			99.91647			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		101.46355			101.44185			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.57500		97.24630		10.51000	97.44054			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		103.03096		9.71000	103.00398			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.06327			101.04201			0	0.00
LGL02	On 13/08/2017	Spot Bond	9.07500		99.95996		9.02000	100.03928			0	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.20500		97.81176		9.15000	97.91754			2,800,000,000	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	10.24500		98.89703		10.18000	99.11892			0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.16398			100.04062			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.05460			100.08573			0	0.00
LHL02	On 13/12/2015	Spot Bond	7.96500		101.43220		7.93000	101.42756			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.06546			100.09377			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.74652			100.71651			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.64612			100.62454			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.66931			100.64679			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.71721			100.69308			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.70341			100.68422			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.07581			100.05685			0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000		99.65174			99.63433			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MAQ070	On 30/07/2015	Spot Bond	0.00000		99.29313			99.27589			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000		99.07422			99.05675			0	0.00
MAQ072	On 10/09/2015	Spot Bond	0.00000		98.52549			98.50773			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		101.97973			101.95944			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		101.99427			101.97384			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		102.14707			102.11951			0	0.00
MBC024	On 05/09/2015	Spot Bond	0.00000		98.63687			98.61939			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.64997			101.63074			0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		102.35103			102.33144			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		99.76570			101.51007			0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.34018			100.32086			0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.58158			100.56178			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		101.31131			101.29209			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.82425			100.80552			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.83472			100.81530			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.85343			100.83356			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.20870			100.18969			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		101.28800			101.26843			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		101.37785			101.35594			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		63.53600	100.00000		63.38208			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		23.25569	100.00000		23.19873			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		22.52373	100.00000		22.46857			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		22.61313	100.00000		22.55775			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBP32U	On 10/11/2017	Spot Bond	100.00000		21.71993		100.00000	21.66731			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		22.71910		100.00000	22.66406			0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		101.03191			101.01172			0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.12500		101.27182		9.06500	101.43742			0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	9.14500		100.79895		9.08500	100.96386			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		101.49039			101.46950			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		103.52408			103.50195			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		103.68113			103.65798			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.29000		102.10053		8.23500	102.14458			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.11500		104.91738		9.05500	105.07097			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.88000		105.16857		9.82000	105.42654			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		99.94609			99.92781			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		99.94408			99.92513			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.92500		101.08890		9.86000	101.28716			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.11500		102.49186		7.08000	102.48082			0	2,520,000,000.00
MIL02	On 31/05/2017	Spot Bond	9.21500		99.69579		9.16000	99.76708			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.03795			100.01900			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.75500		103.88015		9.69500	104.11536			800,000,000	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.42039			100.39701			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		33.49117		100.00000	33.41003			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.91500		99.67821		8.86000	99.75063			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.06500		104.19596		7.03000	104.17838			600,000,000	300,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.90500		106.64701		8.85000	106.72486			0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.97161		100.89771	6.95459			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
N4A302		On 14/08/2020	Spot Bond		100.61875	7.06202	100.61875	7.04482			0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N5A16		On 20/06/2016	Spot Bond		0.00000	100.18926		100.17030			0.00	0	0.00
N5B23		On 20/06/2023	Spot Bond		0.00000	100.20246		100.18218			0.00	0	0.00
N5C23		On 20/06/2023	Spot Bond		0.00000	100.20510		100.18455			0.00	0	0.00
N5D23		On 20/06/2023	Spot Bond		0.00000	100.23375		100.21032			0.00	0	0.00
N5E23		On 20/06/2023	Spot Bond		0.00000	100.25754		100.23172			0.00	0	0.00
N5F23U		On 20/06/2023	Spot Bond		100.00000	10.38017	100.00000	10.17173			0.00	0	0.00
N5G23U		On 20/06/2023	Spot Bond		100.00000	11.11453	100.00000	10.89134			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond		9.32500	95.07168	9.26000	95.37914			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond		7.78500	101.85204	7.73000	101.88731			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond		9.44500	98.32844	9.38000	98.57232			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond		9.20500	103.08663	9.14500	103.32672			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond		9.66000	102.81104	9.59500	103.16506			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond		0.00000	101.45855		101.43936			0.00	0	30,000,000.00
NBK14A		On 26/06/2021	Spot Bond		9.56500	103.25207	9.50500	103.49378			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond		0.00000	100.50160		100.48244			0.00	0	0.00
NBK15A		On 11/02/2022	Spot Bond		9.80500	98.20590	9.74500	98.45960			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
NBK15B	On 27/08/2017	Spot Bond	0.00000	101.53608			101.51689			0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.41000	97.46860		10.35000	97.78795			14,000,000,000	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	101.15333			101.13465			0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.59000	97.47996		10.53000	97.82430			0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.52429			100.50533			0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.55500	99.30343		9.49000	99.52861			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	99.74410			99.72590			0	0.00
NBK19A	On 01/06/2022	Spot Bond	9.95500	98.91018		9.89500	99.17759			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	101.41668			101.39757			0	0.00
NBK20A	On 01/06/2026	Spot Bond	10.66000	98.58588		10.60000	98.93627			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	101.74298			101.72230			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.76485			100.74504			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000	100.77699			100.75655			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000	100.79756			100.77657			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000	100.82894			100.80768			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000	100.85392			100.83143			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000	101.31154			101.28895			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000	100.37004			100.34939			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.94500	103.54129		6.91000	103.53061			0	740,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.34392			100.38671			0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.14500	110.84621		9.08500	111.03609			6,800,000,000	3,060,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.98500	37.70300		10.92500	37.88353			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.36466			101.34195			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.83000	103.32504		7.77500	103.34402			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond		0.00000	99.92524			99.90617			0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	96.95098			96.93250			0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.35820			100.33714			0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	101.11587			101.09447			0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	101.10120			101.07964			0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	93.42686			93.40776			0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	101.46695			101.44787			0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.77485			100.75265			0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	99.94144			99.92162			0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	99.94467			99.92592			0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	102.17242			102.15055			0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	99.94662			99.92853			0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	99.94198			99.92266			0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	99.94202			99.92271			0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	101.00622			100.98611			0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	99.93320			99.91095			0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.15500	105.48631		10.09500	105.80813			0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	99.93361			99.91149			0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.19000	104.33178		10.13000	104.66300			0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	99.93320			99.91095			0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	99.93993			99.91992			0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	99.97997			99.95994			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
NCLN90	On 20/09/2024	Spot Bond	0.00000		99.93254			99.91007			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		99.93172			99.90898			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.35455			100.33363			0.00	0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		101.50952			101.48735			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.05500		103.47005		7.02000	103.45926			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		101.27136			101.24693			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		99.23290			99.20736			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.32500		102.97151		10.26500	103.28795			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.31371			100.28737			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		101.51063			101.48712			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		101.54126			101.51672			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		101.32700			101.30829			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		117.25955		9.44500	117.23014			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.50205			100.47677			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.12200		10.00000	110.09400			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.20000		169.87279		2.20500	169.76991			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.57500		111.40786		2.59500	111.15601			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		185.61432		3.45000	185.51470			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	2.96500		107.60121		2.98500	107.35318			0.00	0	0.00
NILB14	On 31/03/2028	Spot Bond	3.22000		140.02843		3.22000	139.94981			0.00	0	0.00
NILB15	On 31/03/2028	Spot Bond	3.13000		151.54304		3.13000	151.45725			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.97500		105.26223		8.91000	105.50108			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.60500		104.01359		9.54000	104.24487			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
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.70541			100.68528			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.54167			100.52225			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.56064			100.54054			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.54929			100.52959			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		100.58259			100.56169			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.80500		104.93885		9.74000	105.24438			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.57199			100.55148			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.56443			100.54419			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000		100.61500			100.59294			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.00500		104.01350		9.94000	104.24125			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.57956			100.55878			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.58335			100.56243			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000		100.64746			100.62423			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.72286			100.69692			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.67692			100.65263			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.59469			100.57336			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.91500		110.33985		8.85500	110.49932			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.65500		115.09109		9.59500	115.40068			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.09500		173.23246		2.10000	173.08234			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.56000		112.61460		10.50000	113.04769			1,240,000,000	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		101.38369			101.36347			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		101.15263			101.13367			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		99.96545			99.94556			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NTC17	On 27/02/2017	Spot Bond		0.00000	100.31315			100.29238			0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.48579			100.46460			0	30,000,000.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.53771			100.51327			0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.65702			100.62697			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.24421	100.00000		17.20245			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		94.00555	100.00000		93.76696			0	0.00
OML01	On 27/10/2015	Spot Bond		6.95500	101.93494		6.92000	101.92848			1,000,000,000	500,000,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	100.49334			100.47021			0	0.00
OML03	On 27/11/2024	Spot Bond		10.12500	97.51682		10.06000	97.71461			0	0.00
OML04	On 19/03/2025	Spot Bond		0.00000	99.99988			99.97844			0	0.00
OML05	On 19/03/2025	Spot Bond		10.28500	100.47490		10.22500	100.66650			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond		10.84000	100.10133		10.77500	100.37420			3,000,000,000	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond		11.41000	100.06468		11.35000	100.37683			2,000,000,000	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		36.99290	100.00000		36.90329			0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	99.74000			99.72000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.12200	10.00000		110.09400			0	0.00
PMM16	On 02/09/2015	Spot Bond		0.00000	102.15760			102.13781			0	0.00
PMM17	On 06/03/2016	Spot Bond		0.00000	100.22448			100.20410			0	0.00
PMM18	On 04/11/2015	Spot Bond		0.00000	100.87444			100.85518			0	0.00
PMM19	On 13/05/2016	Spot Bond		0.00000	100.72298			100.70270			0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	99.91548			99.89608			0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	101.81261			101.79188			0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	101.22953			101.20876			0	0.00
PPC004	On 30/06/2021	Spot Bond		9.85500	104.64590		9.79500	104.88672			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.03077			101.01102			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.05901			101.03871			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.07172			101.05117			2,000,000,000	1,000,000,000.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.09994			101.07884			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.22125			101.19779			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.24944			101.22543			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.13405			101.11136			0	0.00
R010P	On 21/12/2025	Spot Bond	8.23000		42.85763	8.17000	43.10844				0	0.00
R158	On 15/09/2015	Spot Bond	5.96500		105.23655	5.93000	105.22846				94,357,000,000	10,505,000,000.00
R158P	On 15/09/2015	Spot Bond	6.66000		98.41968	6.60500	98.41499				0	0.00
R159	On 15/09/2016	Spot Bond	6.76000		111.37821	6.70500	111.42646				22,904,614,100	83,801,546,700.00
R159P	On 15/09/2016	Spot Bond	6.59000		92.28005	6.53500	92.32483				0	0.00
R186	On 21/12/2026	Spot Bond	8.41000		115.16286	8.35000	115.61994				07,051,899,700	13,920,700,000.00
R187P	On 21/12/2026	Spot Bond	8.15000		39.88795	8.09000	40.14470				0	0.00
R188P	On 21/12/2027	Spot Bond	8.07000		37.18129	8.01000	37.44238				0	0.00
R197	On 07/12/2023	Spot Bond	1.69000		285.01638	1.69500	284.76783				32,558,600,000	24,113,928,600.00
R202	On 07/12/2033	Spot Bond	1.80500		233.41873	1.82000	232.79844				63,703,200,000	03,418,441,800.00
R2023	On 28/02/2023	Spot Bond	8.26000		99.45566	8.19500	99.79316				75,207,847,000	83,322,658,000.00
R203	On 15/09/2017	Spot Bond	7.35500		103.95073	7.30000	104.04363				81,815,062,500	98,833,389,900.00
R2030	On 31/01/2030	Spot Bond	8.79000		96.62514	8.73000	97.07000				14,856,299,700	77,758,408,600.00
R2032	On 31/03/2032	Spot Bond	8.88500		96.29602	8.82500	96.77253				72,593,124,700	54,680,058,700.00
R2037	On 31/01/2037	Spot Bond	8.97000		98.79371	8.91500	99.27476				96,094,570,500	09,248,176,300.00
R204	On 21/12/2018	Spot Bond	7.69500		100.87863	7.63500	101.04039				95,914,827,300	76,905,804,200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R2044	On 31/01/2044	Spot Bond	9.03000	100.48940	8.98000	100.96425	0.00	19,404,983,500	07,121,456,500.00			
R2048	On 28/02/2048	Spot Bond	9.02000	99.79001	8.97000	100.27891	0.00	84,816,028,800	43,329,527,900.00			
R207	On 15/01/2020	Spot Bond	7.92500	100.54844	7.86000	100.76886	0.00	22,788,979,500	43,177,692,200.00			
R208	On 31/03/2021	Spot Bond	8.05500	95.52065	7.99500	95.76373	0.00	09,650,826,800	38,599,616,700.00			
R209	On 31/03/2036	Spot Bond	8.92500	76.26014	8.87000	76.65849	0.00	42,956,072,000	88,012,175,500.00			
R210	On 31/03/2028	Spot Bond	1.73000	176.37056	1.73000	176.27862	0.00	1,260,000,000	45,248,700,000.00			
R211	On 31/01/2017	Spot Bond	0.58000	134.23414	0.58000	134.16834	0.00	18,021,166,400	26,860,583,200.00			
R212	On 31/01/2022	Spot Bond	1.65000	138.93703	1.66000	138.78143	0.00	68,681,400,000	35,784,900,000.00			
R213	On 28/02/2031	Spot Bond	8.83000	86.70672	8.77000	87.13628	0.00	89,831,916,200	49,651,703,200.00			
R214	On 28/02/2041	Spot Bond	8.96000	77.37475	8.91000	77.75591	0.00	24,523,761,800	08,336,380,800.00			
R228C	On 15/09/2015	Spot Bond	6.66000	98.41968	6.60500	98.41499	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.58000	95.32750	6.52500	95.34839	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.59000	92.28005	6.53500	92.32483	0.00	0	0.00			
R327C	On 21/06/2015	Spot Bond	6.73000	99.96314	6.67500	99.94517	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.60000	96.77089	6.54500	96.77982	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.58000	93.69771	6.52500	93.73136	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.64000	90.63396	6.58500	90.69049	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.33000	86.55648	7.27500	86.63164	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.38000	83.39551	7.32500	83.48993	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.70000	79.68576	7.64000	79.80783	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.68000	76.78341	7.62000	76.92331	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.66000	74.00104	7.60000	74.15735	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.65000	71.30228	7.59000	71.47357	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.88500	67.90221	7.82000	68.10076	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
R338C	On 21/12/2020	Spot Bond	7.86500	65.39594	7.80000	65.60774	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	7.97500	62.52299	7.91500	62.72667	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	7.94500	60.23845	7.88500	60.45220	0.00	0	0.00			
R341C	On 21/06/2022	Spot Bond	7.91500	58.05414	7.85500	58.27704	0.00	0	0.00			
R342C	On 21/12/2022	Spot Bond	7.88500	55.96520	7.82500	56.19638	0.00	0	0.00			
R343C	On 21/06/2023	Spot Bond	7.84500	54.00861	7.78500	54.24747	0.00	0	0.00			
R344C	On 21/12/2023	Spot Bond	7.80500	52.14052	7.74500	52.38634	0.00	0	0.00			
R345C	On 21/06/2024	Spot Bond	8.35000	47.86980	8.29000	48.10804	0.00	0	0.00			
R346C	On 21/12/2024	Spot Bond	8.31000	46.11937	8.25000	46.36234	0.00	0	0.00			
R347C	On 21/06/2025	Spot Bond	8.27000	44.45004	8.21000	44.69719	0.00	0	0.00			
R348C	On 21/12/2025	Spot Bond	8.23000	42.85763	8.17000	43.10844	0.00	0	0.00			
R349C	On 21/06/2026	Spot Bond	8.19000	41.33818	8.13000	41.59217	0.00	0	0.00			
R350C	On 21/12/2026	Spot Bond	8.15000	39.88795	8.09000	40.14470	0.00	0	0.00			
R351C	On 21/06/2027	Spot Bond	8.11000	38.50343	8.05000	38.76253	0.00	0	0.00			
R352C	On 21/12/2027	Spot Bond	8.07000	37.18129	8.01000	37.44238	0.00	0	0.00			
RCSB03	On 15/07/2016	Spot Bond	0.00000	103.22427	103.20102	0.00	0	0.00				
RCSB05	On 12/04/2018	Spot Bond	0.00000	103.86015	103.83461	0.00	0	0.00				
RCSB06	On 17/01/2017	Spot Bond	0.00000	102.69119	102.66781	0.00	0	0.00				
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.21615	100.19200	0.00	0	0.00				
RCSB1U	On 30/04/2017	Spot Bond	100.00000	30.00993	100.00000	29.93723	0.00	0	0.00			
RCSB2U	On 24/07/2017	Spot Bond	100.00000	15.39738	100.00000	15.35967	0.00	0	0.00			
RCSB3U	On 17/03/2017	Spot Bond	100.00000	28.39933	100.00000	28.33052	0.00	0	0.00			
RCSB4U	On 07/11/2015	Spot Bond	100.00000	89.88753	100.00000	89.67248	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RCSB5U	On 10/12/2016	Spot Bond	100.00000		39.11417	100.00000	39.01942		0.00		0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		20.13082	100.00000	20.08097		0.00		0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.21177	100.00000	21.15526		0.00		0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.86621	100.00000	8.84054		0.00		0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.12805	100.00000	16.08508		0.00		0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		13.06666	100.00000	13.03185		0.00		0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		10.05223	100.00000	10.02544		0.00		0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.17058		100.14912		0.00		0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.16268		100.14423		0.00		0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.49203		100.47057		0.00		0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.51681		100.49426		0.00		0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.48783		100.46827		0.00		0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		101.69829		101.67877		0.00		0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		99.92079		99.90102		0.00		0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		100.44554		100.42682		0.00		0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		100.46413		100.44462		0.00		0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		100.64045		100.61833		0.00		0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		100.53309		100.51454		0.00		0	0.00
RED101	On 13/06/2017	Spot Bond	0.00000		100.37951		100.35230		0.00		0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		16.19113	100.00000	16.15191		0.00		0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		11.35808	100.00000	11.33056		0.00		0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.41031	100.00000	9.38751		0.00		0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.69551	100.00000	8.67444		0.00		0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.70571		100.68588		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
RES15	On 12/11/2017	Spot Bond		0.00000	101.52576			101.50502			0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.97207			100.95044			0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.26908			100.24802			0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	101.61932			101.59917			0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.46366			100.44260			0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.24064			100.21877			0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	101.49304			101.47354			0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	101.26680			101.24575			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	89.09217			89.03854			0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	84.30042			84.25720			0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	92.83035			92.76468			0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	91.99501			91.92614			0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	99.71069			99.68097			0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	81.92758			81.87704			0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	95.61410			95.55973			0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.57772		12.35000	106.54244			0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.95453		100.00000	14.91830			0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.99400			100.00000			0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	5.76781		100.00000	5.75398			0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	39.19141		100.00000	39.09543			0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	57.80141		100.00000	57.66139			0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	15.19152		100.00000	15.13604			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		42.32715		100.00000	42.22461			0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		101.43739			101.39055			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		79.59803			79.52241			0	0.00
RW21	On 21/04/2021	Spot Bond	9.35500		104.30168	9.29500		104.54616			0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.71000		99.09105	9.64500		99.43333			0	0.00
RW28	On 10/12/2028	Spot Bond	10.09000		101.37454	10.03000		101.78914			0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.47139			96.46955			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.96000		104.54485	7.90500		104.59780			0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		110.12200	10.00000		110.09400			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.50926			100.48606			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.59500		100.60413	9.54000		100.69637			0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		102.01929			101.99826			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.11021			101.15096			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		102.50779			102.48645			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.69064			100.66654			0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.28423			101.26134			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.45171			100.42511			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		101.34814			101.32219			0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		100.58498			100.55837			0	0.00
SBK23	On 28/05/2027	Spot Bond	11.86000		99.28119	11.79500		99.54979			0	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.19500		99.65498	9.13500		99.77475			0	4,740,000,000
SBN27	On 15/09/2015	Spot Bond	7.45500		104.86518	7.42000		104.85294			0	2,370,000,000.00
SBN29	On 15/09/2015	Spot Bond	8.08000		104.71018	8.02500		104.70123			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.21500		104.92482	7.18000		104.91324			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond	8.75500	101.12310		8.70000	101.20886			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.36000	104.88878		7.32500	104.87680			0	0.00
SBN35	On 15/09/2015	Spot Bond	8.12000	104.70028		8.06500	104.69121			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.01466			100.05610			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.59188			101.56984			0	0.00
SBS13	On 22/09/2017	Spot Bond	8.40500	103.12876		8.35000	103.21776			0	50,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.42948			101.41034			0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	99.94170			99.92207			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	101.06705			101.04826			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.81500	101.51907		9.75500	101.76330			0	0.00
SBS20	On 15/05/2026	Spot Bond	10.31000	99.25724		10.25000	99.61431			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.80491			100.78184			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.69946			100.67882			0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	101.69453			101.67446			0	0.00
SBS25	On 24/05/2019	Spot Bond	9.27500	99.30589		9.21500	99.47413			0	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	25.32938		100.00000	25.27271			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.80000	105.20114		9.73500	105.55317			0	2,570,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.88804			100.86848			0	0.00
SBS29	On 12/06/2019	Spot Bond	9.31000	98.13882		9.24500	98.32434			0	0.00
SBS3	On 25/05/2026	Spot Bond	10.32000	86.84013		10.26000	87.16831			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	99.63449			99.51412			0	0.00
SBS31	On 27/06/2027	Spot Bond	10.06000	98.29256		10.00000	98.67437			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	99.99992			99.98170			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS33	On 19/09/2019	Spot Bond	0.00000		99.99991			99.98116			0	0.00
SBS34	On 19/09/2024	Spot Bond	10.21000		101.84507		10.15000	102.17078			2,900,000,000	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		101.03189			101.01170			423,000,000	211,500,000.00
SBS36	On 29/01/2020	Spot Bond	0.00000		101.05959			101.03885			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.32500		98.12360		9.26000	98.33122			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.51000		95.05796		10.45000	95.36899			6,000,000,000	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.98000		94.61944		10.92000	94.99502			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.75500		95.37055		9.69500	95.61780			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.59000		108.92827		7.53500	108.96215			0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.30000		273.08244		2.30500	272.84055			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.19000		132.95229		1.19000	132.88489			0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		21.64180		100.00000	21.58938			0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		101.37526			101.35525			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		33.08746		100.00000	33.00730			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.85000		131.58368		1.85000	131.51461			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.35483		6.50000	101.33711			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.99934			101.03997			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		99.79881			101.72021			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.21648			103.28771			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond	8.85500	99.57402	8.80000	104.01406	0.00	0	260,000,000.00			
SHS06	On 12/12/2017	Spot Bond	0.00000	100.82150	100.69965		0.00	0	3,900,000.00			
SHS07	On 10/04/2016	Spot Bond	0.00000	101.64442	101.62265		0.00	0	0.00			
SHS08	On 21/05/2016	Spot Bond	0.00000	99.93647	99.91533		0.00	0	0.00			
SHS11U	On 19/11/2016	Spot Bond	100.00000	35.32681	100.00000	35.24123	0.00	0	0.00			
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.12200	10.00000	110.09400	0.00	0	0.00			
SHS12	On 12/12/2016	Spot Bond	0.00000	100.14731	100.02615		0.00	0	0.00			
SHS14	On 17/06/2017	Spot Bond	0.00000	100.10250	100.08327		0.00	0	0.00			
SHS16U	On 29/06/2016	Spot Bond	100.00000	39.97848	100.00000	39.88163	0.00	0	0.00			
SHS17U	On 30/09/2016	Spot Bond	100.00000	48.53488	100.00000	48.41730	0.00	0	0.00			
SHS18U	On 30/11/2016	Spot Bond	100.00000	40.20143	100.00000	40.10405	0.00	0	0.00			
SHS19	On 10/09/2017	Spot Bond	9.69500	103.66990	9.64000	103.75200	0.00	0	0.00			
SHS20	On 19/04/2016	Spot Bond	0.00000	101.36215	101.33904		0.00	0	0.00			
SHS22	On 23/02/2020	Spot Bond	0.00000	100.56246	100.53993		0.00	0	0.00			
SLI2	On 15/08/2016	Spot Bond	8.01000	105.04990	7.95500	105.08785	0.00	2,280,000,000	1,140,000,000.00			
SLI3	On 15/08/2023	Spot Bond	9.44500	100.96454	9.38500	101.09779	0.00	0	0.00			
SNT01	On 15/09/2017	Spot Bond	8.75500	101.12310	8.70000	101.20886	0.00	8,040,000,000	4,020,000,000.00			
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.60508	100.58418		0.00	0	0.00			
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.64464	100.62495		0.00	0	0.00			
SPDA4	On 21/08/2017	Spot Bond	0.00000	101.00450	100.98401		0.00	0	0.00			
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.57717	100.55708		0.00	0	0.00			
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.59265	100.57203		0.00	0	0.00			
SPG001	On 31/10/2016	Spot Bond	0.00000	100.51798	100.49498		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
SSA01	On 28/06/2016	Spot Bond	8.45500		100.89768		8.40000	100.92822			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.47879			101.45926			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		101.34165			101.32078			0	0.00
SSA06	On 16/04/2020	Spot Bond	9.64500		95.38571		9.58500	95.58039			4,000,000,000	2,140,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.40605			100.38350			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		99.85135			99.82954			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.15123			101.12914			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.62500		88.93196		9.56500	89.15044			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.62500		88.93196		9.56500	89.15044			0	0.00
SSN007	On 15/01/2020	Spot Bond	9.34500		95.44163		9.28000	95.64418			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.02006			99.99981			0	0.00
SSN009	On 15/09/2017	Spot Bond	8.23500		102.16151		8.18000	102.24988			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.46500		112.46608		2.48500	112.21193			0	0.00
SSN012	On 21/12/2018	Spot Bond	9.00500		96.99223		8.94500	97.14281			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		100.55004		8.50000	100.52707			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.45000		100.27404		10.39000	100.64437			10,000,000,000	10,000,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.34255			100.32241			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.70000		74.24247		10.64000	74.57849			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		101.27852			101.25693			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		101.29872			101.27808			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		99.87517			99.85386			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		101.45123			101.42814			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		99.74277			99.71711			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.53099			100.50956			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN031	On 16/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
SSN033	On 17/03/2020	Spot Bond		0.00000	100.04369			100.02184			0	0.00
SSN034	On 02/06/2020	Spot Bond		0.00000	100.38323			100.36068			0	0.00
SY1232	On 17/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
SY1234	On 26/08/2015	Spot Bond		0.00000	98.76546			98.74731			0	0.00
SY1235	On 21/07/2015	Spot Bond		0.00000	99.43939			99.42188			0	0.00
SY1237	On 28/07/2015	Spot Bond		0.00000	99.10376			99.12133			0	0.00
SY1238	On 28/07/2015	Spot Bond		0.00000	99.10344			99.12102			0	0.00
SY1239	On 04/08/2015	Spot Bond		0.00000	99.20819			99.22578			0	0.00
SY1240	On 14/08/2015	Spot Bond		0.00000	99.00768			98.98996			0	0.00
SY1241	On 18/08/2015	Spot Bond		0.00000	98.94286			98.92524			0	0.00
SY1242	On 17/08/2015	Spot Bond		0.00000	98.95433			98.93661			0	0.00
SY1243	On 17/08/2015	Spot Bond		0.00000	98.95730			98.93963			0	0.00
SY1244	On 18/08/2015	Spot Bond		0.00000	98.93661			98.91889			0	0.00
SY1245	On 17/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
SY1246	On 21/08/2015	Spot Bond		0.00000	98.88344			98.86572			0	0.00
SY1247	On 28/08/2015	Spot Bond		0.00000	98.75789			98.74015			0	0.00
SY1248	On 08/09/2015	Spot Bond		0.00000	98.55513			98.53729			0	0.00
SY1249	On 10/09/2015	Spot Bond		0.00000	98.52780			98.51006			0	0.00
SY1250	On 16/09/2015	Spot Bond		100.00000	80.39648		100.00000	80.21978			0	0.00
SY1251	On 22/07/2015	Spot Bond		100.00000	91.70854		100.00000	91.47870			0	0.00
SZ18	On 30/09/2015	Spot Bond		6.42500	104.35791		6.39000	104.35009			0	0.00
SZ25	On 30/09/2025	Spot Bond		9.06000	101.54676		9.00000	101.91836			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
T12A10	On 21/02/2048	Spot Bond		0.00000	100.58879			100.56829			0	0.00
T12A11	On 21/02/2048	Spot Bond		0.00000	100.63256			100.61070			0	0.00
T12A12	On 21/02/2048	Spot Bond		9.57500	95.27257		9.51000	95.86822			0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	57.89671		100.00000	57.75646			0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	101.15260			101.13347			0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.88791			100.86863			0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.34431			100.32407			0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	99.94815			99.93054			0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	99.94535			99.92680			0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	100.56517						0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	101.93660			101.89938			0	0.00
TFS133	On 28/07/2016	Spot Bond		0.00000	100.98339			100.96423			0	0.00
TFS134	On 28/04/2016	Spot Bond		0.00000	100.97133			100.95203			0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	101.00260			100.98338			0	0.00
TFS84	On 28/07/2016	Spot Bond		8.01000	104.11597		7.95500	104.15116			0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	101.21618			101.19555			0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	101.24863			101.22746			0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	103.27757		7.83000	103.25567			0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	101.19831			101.17800			0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	101.23890			101.21789			0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	103.34158			103.31866			0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	101.19831			101.17800			0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	101.23890			101.21789			0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	102.99791		7.16000	102.97789			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10B1	On 18/10/2038	Spot Bond		0.00000	101.31838			101.29602			0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	101.31189			101.28964			0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	101.46744			101.44252			0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	101.44639			101.42184			0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	102.08068			102.04519			0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	102.00827			101.97403			0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	101.19669			101.17641			0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	101.24863			101.22746			0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.65303		8.73000	103.62857			0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.93834			100.91792			0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	101.23890			101.21789			0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.16500	100.89104		9.10500	101.02183			0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.76932			100.74886			0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	101.25720			101.23631			0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	101.32163			101.29920			0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	101.30378			101.28167			0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	101.31601			101.29413			0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	101.46420			101.43934			0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	101.45773			101.43297			0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	101.42051			101.39687			0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	101.96801			101.93447			0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	101.97445			101.94080			0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	101.96666			101.93376			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.58104			100.56082			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.60039			100.57950			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		9.52500	101.76528		9.46000	101.95770			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.58879			100.56829			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.61586			100.59443			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond		9.43500	99.73135		9.37000	99.92243			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond		0.00000	100.60123			100.58047			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond		0.00000	100.63256			100.61070			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond		9.54500	98.61478		9.48000	98.80491			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.65064			100.62799			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.65064			100.62799			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	100.66777			100.64469			0.00	0	0.00
TH12B4	On 21/02/2048	Spot Bond		0.00000	100.66777			100.64469			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.71233			100.68753			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.71233			100.68753			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	100.73030			100.70505			0.00	0	0.00
TH12C4	On 21/02/2048	Spot Bond		0.00000	100.72951			100.70429			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.96124			100.92772			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.96124			100.92772			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	101.17255			101.13869			0.00	0	0.00
TH12D4	On 21/02/2048	Spot Bond		0.00000	100.97869			100.94479			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	101.25883			101.23792			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.72684		101.06155	6.71022			0.00	0	0.00
THE8A2	On 18/04/2036	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
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		101.42798			101.40841			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		101.23432			101.21382			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		101.61133			101.59145			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		101.23432			101.21382			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		101.25066			101.22989			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		101.25883			101.23792			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		101.22452			101.20418			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		101.25066			101.22989			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		101.34051			101.31821			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		101.34051			101.31821			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		101.34051			101.31821			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		101.47112			101.44662			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		101.50376			101.47871			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		101.46296			101.43860			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		102.11480			102.07939			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		102.15547			102.11937			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		102.13920			102.10338			0	0.00
TL20	On 22/02/2020	Spot Bond	9.80500		88.07330		9.74000	88.26486			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		110.12200		10.00000	110.09400			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TN17	On 14/11/2017	Spot Bond			8.45500		102.58605		8.40000	102.68189			0.00	19,600,000,000	10,850,000,000.00
TN20	On 17/09/2020	Spot Bond			9.78500		105.53038		9.72500	105.74967			0.00	26,200,000,000	11,710,000,000.00
TN20U	On 14/04/2020	Spot Bond			100.00000		1.69432		100.00000	1.69017			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond			9.97000		105.90889		9.90500	106.25665			0.00	18,540,000,000	8,370,000,000.00
TN25	On 19/08/2025	Spot Bond			10.17000		98.93737		10.11000	99.27548			0.00	28,000,000,000	12,625,000,000.00
TN27	On 14/11/2027	Spot Bond			10.21000		91.75432		10.15000	92.12050			0.00	15,000,000,000	8,870,000,000.00
TN30	On 09/10/2030	Spot Bond			10.57000		101.47948		10.51000	101.90119			0.00	3,440,000,000	1,720,000,000.00
TN40	On 09/10/2040	Spot Bond			10.88000		100.93864		10.83000	101.33511			0.00	5,000,000,000	2,500,000,000.00
TNF16	On 10/06/2016	Spot Bond			0.00000		100.18015			100.16004			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond			0.00000		100.43764			100.41683			0.00	0	814,464,100.00
TORQ2	On 15/04/2022	Spot Bond			0.00000		100.72936			100.70846			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond			0.00000		100.74741			100.72600			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond			0.00000		100.74922			100.72776			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond			0.00000		100.83808			100.81405			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond			0.00000		101.02219			100.99285			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond			0.00000		100.74835			100.72691			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond			10.00000		110.12200		10.00000	110.09400			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond			0.00000		101.47254			101.45181			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond			0.00000		101.50244			101.48130			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond			0.00000		101.33440			101.31434			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond			0.00000		101.09927			101.07757			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond			10.00000		99.69617		10.00000	99.66860			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond			9.75000		99.70372		9.75000	99.67683			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond			100.00000		9.71077		100.00000	9.68490			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
TRAA1	On 14/06/2024	Spot Bond	0.00000		101.87620			101.85595			0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		101.98921			101.96772			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		7.73876	100.00000	7.72002				0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		8.24466	100.00000	8.22468				0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		102.05188			102.02972			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		8.54820	100.00000	8.52748				0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		102.06441			102.04210			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		8.80114	100.00000	8.77982				0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		102.41396			102.38781			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		11.88710	100.00000	11.85831				0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		103.17991			103.14525			0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		15.27660	100.00000	15.23960				0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		12.86881	100.00000	12.83763				0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		99.62762			99.60900			0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		99.37830			99.36002			0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		99.11407			99.09561			0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		98.84193			98.82325			0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		98.57591			98.55717			0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		103.62875			103.59014			0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		102.44161			102.40346			0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		97.52125			97.50247			0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		97.03620			97.01768			0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		96.71684			96.69797			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSP181	On 21/01/2016	Spot Bond	0.00000	96.02634			96.00794			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	95.80282			95.78457			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	95.45692			95.43830			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	95.13692			95.11807			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000	94.76903			94.74980			0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000	99.90099			99.88448			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000	94.49985			94.48062			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000	97.35050			97.33235			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000	93.74641			93.72734			0	0.00
TSP191	On 26/05/2016	Spot Bond	0.00000	93.41704			93.39780			0	0.00
TSP192	On 09/06/2016	Spot Bond	0.00000	93.07004			93.05057			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.89729		100.00000	13.86363			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	102.55233			102.53370			0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000	101.56905			101.55122			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000	99.94404			99.92539			0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000	101.19462			101.17679			0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000	101.15896			101.14113			0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000	101.12330			101.10547			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000	101.10845			101.08968			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000	101.06981			101.05198			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000	101.01772			100.99987			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000	100.71957			100.70094			0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000	100.57644			100.55842			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000	100.44692			100.42904			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC101	On 26/08/2015	Spot Bond	0.00000		100.30661			100.28857			0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000		100.41432			100.39630			0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000		100.44041			100.42190			0	300,000,000.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		101.29074			101.27088			0	0.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000		100.33921			100.31925			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		101.18567			101.16743			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000		100.31219			100.29383			0	0.00
UG21	On 02/03/2021	Spot Bond	9.45500		108.53272		9.39500	108.77495			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		7.57475		100.00000	7.55959			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		7.38715		100.00000	7.35550			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.39990		100.00000	7.38510			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		7.30326		100.00000	7.27197			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		102.81964			102.80006			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.77252			100.75271			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		82.57919		100.00000	82.39278			0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		101.66458			101.64476			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		99.87959			99.85956			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.88853			100.86729			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.88974			100.86847			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		99.80954			99.78968			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		99.80424			99.78384			0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		100.87494			100.85402			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
VKE07	On 08/06/2020	Spot Bond	0.00000	100.23059			100.20958			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	7.11193		100.00000	7.09770			0.00	0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000	7.07523		100.00000	7.04492			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	6.93710		100.00000	6.92321			0.00	0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000	6.99135		100.00000	6.96139			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	7.15000	105.47814		7.09500	105.50953			0.00	0	8,900,000,000.00
WS05	On 01/08/2018	Spot Bond	1.12000	244.73927		1.12000	244.61566			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.85500	102.55295		7.80000	102.63024			0.00	0	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.25000	103.00845		8.19000	103.18767			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.55000	102.31103		8.48500	102.54871			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.75500	101.64426		8.69500	101.89651			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	5.91500	99.82206		5.88000	99.80706			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.84500	98.08377		5.81000	98.07971			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.91500	99.80591		5.88000	99.79101			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.64000	72.55009		7.58000	72.71509			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	74.79508		100.00000	74.64213			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	41.90532		100.00000	41.82582			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0,607,300,000</b>	<b>1888245770100.00</b>
<b>Grand Total:</b>										<b>0.00</b>	<b>0,607,352,290</b>	<b>1888248960141.00</b>