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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 02/06/2015

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 03/06/2015	Any day expiry		12.23420	12.23420		12.25370	12.25370		19.63	0	0.00
\$ / R	On 03/06/2015	Any day expiry	11.95	Call	286.03290	0.28603	307.05090	0.30705	286.033	24.05	0	10,000.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	26.20230	0.02620	43.96640	0.04397	26.202	20.57	0	10,000.00
\$ / R	On 04/06/2015	Any day expiry		12.23420	12.23420		12.25370	12.25370		18.62	0	0.00
\$ / R	On 04/06/2015	Any day expiry	11.60	Put	0.10570	0.00011	0.40760	0.00041	0.106	24.54	0	5,500.00
\$ / R	On 04/06/2015	Any day expiry	12.45	Call	13.01100	0.01301	21.09430	0.02109	13.011	21.25	0	5,500.00
\$ / R	On 08/06/2015	Any day expiry		12.24030	12.24030		12.26180	12.26180		16.39	0	0.00
\$ / R	On 08/06/2015	Any day expiry	12.01	Put	29.95950	0.02996	30.91650	0.03092	29.959	17.47	0	2,000.00
\$ / R	On 09/06/2015	Any day expiry		12.24230	12.24230		12.26380	12.26380		16.56	0	288.00
\$ / R	On 09/06/2015	Any day expiry	12.28	Put	133.23680	0.13324	0.00000	0.00000	133.237	16.74	6,000	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future		12.24830	12.24830		12.26940	12.26940		16.43	36,803	875,103.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	0.05560	0.00006	0.09920	0.00010	0.056	24.14	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	0.06010	0.00006	0.10550	0.00011	0.060	23.96	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	0.07320	0.00007	0.12310	0.00012	0.073	23.51	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	0.15250	0.00015	0.22030	0.00022	0.153	21.91	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	0.16590	0.00017	0.23560	0.00024	0.166	21.73	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	0.92110	0.00092	1.12470	0.00112	0.921	18.95	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	770.10720	0.77011	791.50520	0.79151	770.107	17.93	0	1,600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	2.00690	0.00201	2.32100	0.00232	2.007	17.78	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	750.30690	0.75031	771.72100	0.77172	750.307	17.78	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	651.70100	0.65170	673.19660	0.67320	651.701	17.00	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	602.73830	0.60274	624.26960	0.62427	602.738	16.61	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	11.52330	0.01152	11.86650	0.01187	11.523	16.57	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	13.19120	0.01319	13.47880	0.01348	13.191	16.56	0.00	0	1,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.93	Call	347.86390	0.34786	368.43480	0.36843	347.864	16.53	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Call	291.76360	0.29176	311.47580	0.31148	291.764	16.50	0.00	0	11,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	43.46360	0.04346	42.07580	0.04208	43.464	16.50	0.00	0	34,801.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	48.23120	0.04823	46.53530	0.04654	48.231	16.50	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	261.68310	0.26168	280.75050	0.28075	261.683	16.49	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	199.99320	0.19999	217.19810	0.21720	199.993	16.47	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.15	Call	187.49570	0.18750	204.21450	0.20421	187.496	16.46	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.22	Call	147.42990	0.14743	162.27100	0.16227	147.430	16.44	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	110.97970	0.11098	123.75650	0.12376	110.980	16.69	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	77.05380	0.07705	87.46110	0.08746	77.054	17.21	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	52.45320	0.05245	60.66210	0.06066	52.453	17.73	0.00	0	31,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	304.15320	0.30415	291.26210	0.29126	304.153	17.73	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	41.32100	0.04132	48.34540	0.04835	41.321	18.04	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	35.14960	0.03515	41.44840	0.04145	35.150	18.24	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	31.09470	0.03109	36.88500	0.03688	31.095	18.40	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	6.36730	0.00637	7.97580	0.00798	6.367	20.23	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	2.38050	0.00238	2.98490	0.00298	2.381	21.25	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,003.78160	1.00378	983.20720	0.98321	1,003.782	21.39	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	0.81960	0.00082	1.00980	0.00101	0.820	22.37	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	0.68790	0.00069	0.84380	0.00084	0.688	22.55	0.00	0	51,500.00
\$ / R	On 25/06/2015	Any day expiry			12.27490	12.27490	12.29290	12.29290		15.43	0.00	0	1,300.00
\$ / R	On 26/06/2015	Any day expiry			12.27690	12.27690	12.29470	12.29470		15.46	0.00	0	4,394.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	0.68390	0.00068	0.68200	0.00068	0.684	18.83	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	2.68410	0.00268	2.67750	0.00268	2.684	17.23	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	127.67760	0.12768	133.13940	0.13314	127.678	16.32	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.46410	0.00046	0.42920	0.00043	0.464	33.50	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.28510	12.28510	12.30190	12.30190		15.41	0.00	0	15,883.00
\$ / R	On 02/07/2015	Any day expiry			12.28920	12.28920	12.33100	12.33100		15.45	0.00	0	0.00
\$ / R	On 02/07/2015	Any day expiry	12.33	Put	240.16850	0.24017	0.00000	0.00000	240.168	15.57	0.00	13,000	13,000.00
\$ / R	On 06/07/2015	Any day expiry			12.29730	12.29730	12.31280	12.31280		15.24	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	194.51150	0.19451	199.38080	0.19938	194.512	15.55	0.00	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry			12.31180	12.31180	12.32880	12.32880		15.10	0.00	0	2,492.00
\$ / R	On 20/07/2015	Any day expiry			12.32630	12.32630	12.34480	12.34480		15.14	0.00	0	2,373.00
\$ / R	On 29/07/2015	Any day expiry			12.34490	12.34490	12.36530	12.36530		15.07	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	4.02030	0.00402	3.89000	0.00389	4.020	15.73	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	10.32110	0.01032	9.83280	0.00983	10.321	14.54	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	171.14070	0.17114	177.00320	0.17700	171.141	16.27	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	8.87430	0.00887	9.43620	0.00944	8.874	31.13	0.00	0	300.00
\$ / R	On 25/08/2015	Any day expiry			12.40240	12.40240	12.42420	12.42420		14.97	0.00	9	9.00
\$ / R	On 25/08/2015	Any day expiry	12.17	Call	471.37910	0.47138	482.38200	0.48238	471.379	14.58	0.00	0	8,000.00
\$ / R	On 27/08/2015	Any day expiry			12.40660	12.40660	12.42850	12.42850		14.98	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	10.64550	0.01065	10.25200	0.01025	10.645	15.38	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	23.05610	0.02306	22.22240	0.02222	23.056	14.46	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	188.76820	0.18877	192.73360	0.19273	188.768	16.71	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	19.17500	0.01918	21.21870	0.02122	19.175	29.86	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.41520	12.41520	12.43710	12.43710		14.90	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.43680	12.43680	12.45870	12.45870		15.02	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.44550	12.44550	12.46740	12.46740		14.99	0.00	8,060	219,758.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	9.11740	0.00912	8.82270	0.00882	9.117	15.72	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,855.42770	1.85543	1,877.00320	1.87700	1,855.428	15.62	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	21.85600	0.02186	21.08410	0.02108	21.856	14.75	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,468.25960	1.46826	1,489.35330	1.48935	1,468.260	14.71	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	22.75960	0.02276	21.95330	0.02195	22.760	14.71	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,307.47750	1.30748	1,328.22080	1.32822	1,307.478	14.32	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	33.92720	0.03393	32.69570	0.03270	33.927	14.25	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	37.40360	0.03740	35.99250	0.03599	37.404	14.23	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	42.16010	0.04216	40.50190	0.04050	42.160	14.20	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	67.88440	0.06788	64.88370	0.06488	67.884	14.08	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	73.98040	0.07398	70.66480	0.07066	73.980	14.06	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	929.43320	0.92943	947.50890	0.94751	929.433	14.03	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	83.93320	0.08393	80.10890	0.08011	83.933	14.03	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	87.47590	0.08748	83.47400	0.08347	87.476	14.02	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	124.88070	0.12488	119.05200	0.11905	124.881	13.91	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	633.31220	0.63331	646.93960	0.64694	633.312	14.16	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	187.81220	0.18781	179.53960	0.17954	187.812	14.16	0.00	0	27,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	608.51310	0.60851	621.62210	0.62162	608.513	14.24	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	584.43230	0.58443	597.02020	0.59702	584.432	14.31	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	572.65990	0.57266	584.98590	0.58499	572.660	14.35	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	555.33950	0.55534	567.26800	0.56727	555.339	14.40	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	516.48150	0.51648	527.48770	0.52749	516.482	14.53	0.00	0	840.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	500.49300	0.50049	511.10140	0.51110	500.493	14.59	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	375.35460	0.37535	382.70560	0.38271	375.355	15.14	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	276.40380	0.27640	281.50830	0.28151	276.404	16.03	0.00	0	1,600.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	780.55970	0.78056	762.61760	0.76262	780.560	16.62	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	213.04370	0.21304	216.70910	0.21671	213.044	16.80	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	211.00230	0.21100	214.62750	0.21463	211.002	16.83	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	205.01710	0.20502	208.51790	0.20852	205.017	16.93	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	154.98420	0.15498	157.47660	0.15748	154.984	17.88	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	92.92610	0.09293	94.30730	0.09431	92.926	19.79	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	73.83610	0.07384	74.92510	0.07493	73.836	20.73	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	66.26440	0.06626	67.24350	0.06724	66.264	21.21	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	60.55310	0.06055	61.45230	0.06145	60.553	21.62	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.47580	12.47580	12.49770	12.49770		14.96	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	19.23080	0.01923	19.12180	0.01912	19.231	15.12	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	36.63270	0.03663	36.06720	0.03607	36.633	14.31	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	62.19040	0.06219	59.76000	0.05976	62.190	14.08	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	205.13110	0.20513	208.37400	0.20837	205.131	17.35	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	114.25010	0.11425	115.92790	0.11593	114.250	19.57	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	33.30350	0.03330	34.78660	0.03479	33.303	28.96	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.48010	12.48010	12.50200	12.50200		15.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
\$ / R	On 28/10/2015	Any day expiry			12.54080		12.54080		12.56250	12.56250		15.16	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	28.72190		0.02872	28.89930	0.02890	28.722	28.722	15.08	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	49.97020		0.04997	49.52740	0.04953	49.970	49.970	14.30	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	219.99800		0.22000	223.09700	0.22310	219.998	219.998	18.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	50.08040		0.05008	51.39810	0.05140	50.080	50.080	28.29	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.60140		12.60140	12.62310	12.62310			15.19	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	37.25280		0.03725	37.96600	0.03797	37.253	37.253	15.01	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	61.05440		0.06105	61.20530	0.06121	61.054	61.054	14.26	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	231.21420		0.23121	234.21420	0.23421	231.214	231.214	18.62	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	55.49670		0.05550	56.95170	0.05695	55.497	55.497	27.96	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.63010		12.63010	12.65190	12.65190			15.27	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.63700		12.63700	12.65880	12.65880			15.27	594	98,815.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,738.51060		1.73851	1,760.72130	1.76072	1,738.511	1,738.511	14.67	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	51.51060		0.05151	51.92130	0.05192	51.511	51.511	14.67	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,692.10180		1.69210	1,714.22490	1.71422	1,692.102	1,692.102	14.57	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,508.92320		1.50892	1,530.58060	1.53058	1,508.923	1,508.923	14.16	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,330.38680		1.33039	1,351.36780	1.35137	1,330.387	1,330.387	13.74	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	132.67480		0.13267	130.24730	0.13025	132.675	132.675	13.75	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	164.93140		0.16493	161.14170	0.16114	164.931	164.931	13.75	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	177.71720		0.17772	173.38830	0.17339	177.717	177.717	13.75	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	205.39040		0.20539	199.90100	0.19990	205.390	205.390	13.75	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	235.96740		0.23597	229.22240	0.22922	235.967	235.967	13.76	0	116,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.04	Call	848.94820		0.84895	863.56710	0.86357	848.948	848.948	13.85	0	1,312.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	814.02140		0.81402	827.97690	0.82798	814.021	814.021	13.99	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	785.91620		0.78592	799.31230	0.79931	785.916	785.916	14.11	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	436.41850		0.43642	442.09490	0.44209	436.418	436.418	16.20	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	408.89870		0.40890	414.06610	0.41407	408.899	408.899	16.47	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	383.48590		0.38349	388.18610	0.38819	383.486	383.486	16.74	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	330.35280		0.33035	334.21060	0.33421	330.353	330.353	17.38	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	318.61650		0.31862	322.31930	0.32232	318.617	318.617	17.54	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	195.91050		0.19591	198.12060	0.19812	195.910	195.910	19.80	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	155.57480		0.15557	157.36270	0.15736	155.575	155.575	20.98	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	146.62810		0.14663	148.32870	0.14833	146.628	146.628	21.31	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	144.67630		0.14468	146.35930	0.14636	144.676	144.676	21.38	0	56,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	126.92010		0.12692	128.92810	0.12893	126.920	126.920	24.61	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.65990		12.65990	12.68190	12.68190			15.22	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	44.02660		0.04403	44.62070	0.04462	44.027	44.027	14.90	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	69.85330		0.06985	70.17340	0.07017	69.853	69.853	14.19	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	236.43610		0.23644	238.98280	0.23898	236.436	236.436	19.14	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	56.64290		0.05664	58.74970	0.05875	56.643	56.643	27.36	0	300.00
\$ / R	On 27/01/2016	Any day expiry			12.74460		12.74460	12.76710	12.76710			15.37	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	195.01580		0.19502	188.91270	0.18891	195.016	195.016	13.67	0	250.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	257.57110		0.25757	259.37840	0.25938	257.571	257.571	19.64	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.78120		12.78120	12.80400	12.80400			15.44	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	150.62610		0.15063	146.07480	0.14607	150.626	150.626	13.58	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	201.02910		0.20103	202.38390	0.20238	201.029	201.029	21.72	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.81100		12.81100	12.83400	12.83400			15.39	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	203.96940		0.20397	196.71510	0.19672	203.969	203.969	13.64	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 25/02/2016	Any day expiry	14.84	Call	263.12200	0.26312	264.67560	0.26468	263.122	20.23	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			12.84570	12.84570	12.86880	12.86880		15.48	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.85270	12.85270	12.87570	12.87570		15.47	0.00	0	5,304.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	83.51090	0.08351	81.71790	0.08172	83.511	14.20	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	145.79330	0.14579	141.58650	0.14159	145.793	13.44	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	207.97580	0.20798	201.31120	0.20131	207.976	13.60	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	216.47030	0.21647	209.47870	0.20948	216.470	13.62	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	240.23960	0.24024	232.34380	0.23234	240.240	13.67	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	252.74270	0.25274	244.37980	0.24438	252.743	13.69	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	306.92700	0.30693	296.61250	0.29661	306.927	13.79	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	418.41240	0.41841	420.71880	0.42072	418.412	18.09	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	358.31130	0.35831	360.08480	0.36008	358.311	18.95	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	320.27690	0.32028	321.77260	0.32177	320.277	19.57	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	234.88190	0.23488	236.04970	0.23605	234.882	22.79	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	230.78770	0.23079	232.28790	0.23229	230.788	25.83	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	39.28010	0.03928	39.42310	0.03942	39.280	26.64	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			12.88790	12.88790	12.91070	12.91070		15.57	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	211.17050	0.21117	205.13780	0.20514	211.170	13.57	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	274.76450	0.27476	275.40350	0.27540	274.765	20.95	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			12.95350	12.95350	12.97600	12.97600		15.63	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	215.76090	0.21576	210.87640	0.21088	215.761	13.50	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	288.67050	0.28867	288.15130	0.28815	288.670	21.87	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.02610	13.02610	13.04820	13.04820		15.80	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	218.17880	0.21818	214.70080	0.21470	218.179	13.38	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	321.97740	0.32198	319.82140	0.31982	321.977	23.32	0.00	0	250.00
\$ / R	On 09/06/2016	Any day expiry			13.05590	13.05590	13.07740	13.07740		15.80	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.06440	13.06440	13.08600	13.08600		15.80	0.00	0	2,100.00
\$ / R	On 28/06/2016	Any day expiry			13.09640	13.09640	13.11820	13.11820		15.93	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	224.51380	0.22451	221.53250	0.22153	224.514	13.36	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	357.40250	0.35740	353.75470	0.35375	357.403	24.72	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.15830	13.15830	13.18040	13.18040		16.05	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	234.75420	0.23475	233.88420	0.23388	234.754	13.47	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	381.35870	0.38136	376.91180	0.37691	381.359	25.90	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.22230	13.22230	13.24470	13.24470		16.16	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	243.67020	0.24367	242.55940	0.24256	243.670	13.54	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	344.34260	0.34434	348.23880	0.34824	344.343	25.62	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			13.27340	13.27340	13.29620	13.29620		16.24	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.29260	13.29260	13.31550	13.31550		16.34	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	250.91010	0.25091	247.64910	0.24765	250.910	13.57	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	327.37110	0.32737	321.60150	0.32160	327.371	25.57	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.35230	13.35230	13.37550	13.37550		16.42	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	256.38450	0.25638	253.06380	0.25306	256.385	13.59	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	302.86030	0.30286	296.64400	0.29664	302.860	25.36	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.42270	13.42270	13.44630	13.44630		16.47	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	261.10650	0.26111	259.59980	0.25960	261.107	13.58	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	272.78880	0.27279	274.20000	0.27420	272.789	25.04	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.45690	13.45690	13.48060	13.48060		16.54	0.00	0	251.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 19/12/2016		Foreign Exchange Future		13.46750	13.46750	13.49130	13.49130		16.54	0.00	0	0.00
\$ / R	On 19/12/2016	11.80	Put	Foreign Exchange Future	258.29440	0.25829	255.23980	0.25524	258.294	13.45	0.00	0	250.00
\$ / R	On 19/12/2016	19.81	Call	Foreign Exchange Future	251.61810	0.25162	247.48660	0.24749	251.618	24.75	0.00	0	250.00
\$ / R MAXI	On 12/06/2015		Foreign Exchange Future		12.24830	12.24830	12.26940	12.26940		16.43	0.00	71	707.00
\$ / R MAXI	On 14/09/2015		Foreign Exchange Future		12.44550	12.44550	12.46740	12.46740		14.99	0.00	20	338.00
\$ / R MAXI	On 11/12/2015		Foreign Exchange Future		12.63700	12.63700	12.65880	12.65880		15.27	0.00	0	24.00
\$ / R MAXI	On 14/03/2016		Foreign Exchange Future		12.85270	12.85270	12.87570	12.87570		15.47	0.00	0	31.00
£ / R	On 12/06/2015		Foreign Exchange Future		18.76800	18.76800	18.67230	18.67230		14.29	0.00	2,510	29,026.00
£ / R	On 12/06/2015	17.00	Put	Foreign Exchange Future	0.21050	0.00021	0.34650	0.00035	0.211	19.81	0.00	0	17,000.00
£ / R	On 12/06/2015	20.00	Call	Foreign Exchange Future	3.68650	0.00369	3.52320	0.00352	3.686	18.21	0.00	0	17,000.00
£ / R	On 14/09/2015		Foreign Exchange Future		19.05710	19.05710	18.96080	18.96080		14.04	0.00	410	4,190.00
£ / R	On 14/09/2015	18.00	Put	Foreign Exchange Future	165.60270	0.16560	184.24310	0.18424	165.603	13.60	0.00	0	16,500.00
£ / R	On 14/09/2015	18.16	Put	Foreign Exchange Future	206.96030	0.20696	229.04480	0.22904	206.960	13.67	0.00	0	16,500.00
£ / R	On 14/09/2015	18.50	Put	Foreign Exchange Future	317.57310	0.31757	347.64450	0.34764	317.573	13.81	0.00	0	18,900.00
£ / R	On 14/09/2015	20.50	Call	Foreign Exchange Future	182.68730	0.18269	165.20770	0.16521	182.687	15.95	0.00	0	20,000.00
£ / R	On 11/12/2015		Foreign Exchange Future		19.34090	19.34090	19.24290	19.24290		14.28	0.00	0	9,392.00
£ / R	On 11/12/2015	17.87	Put	Foreign Exchange Future	213.69850	0.21370	225.86920	0.22587	213.698	13.45	0.00	0	830.00
£ / R	On 11/12/2015	20.33	Call	Foreign Exchange Future	483.79970	0.48380	449.65770	0.44966	483.800	15.56	0.00	0	16,500.00
£ / R	On 11/12/2015	20.77	Call	Foreign Exchange Future	390.92340	0.39092	363.07230	0.36307	390.923	16.17	0.00	0	18,900.00
£ / R	On 14/03/2016		Foreign Exchange Future		19.66590	19.66590	19.56770	19.56770		14.26	0.00	0	2,035.00
¥ / R	On 12/06/2015		Foreign Exchange Future		0.09867	0.09867	0.09863	0.09863		14.31	0.00	0	11,732.00
¥ / R	On 14/09/2015		Foreign Exchange Future		0.10039	0.10039	0.10035	0.10035		12.99	0.00	0	7.00
¥ / R	On 11/12/2015		Foreign Exchange Future		0.10211	0.10211	0.10206	0.10206		15.10	0.00	0	0.00
€ / R	On 12/06/2015		Foreign Exchange Future		13.62850	13.62850	13.38230	13.38230		15.03	0.00	325	147,280.00
€ / R	On 12/06/2015	12.25	Put	Foreign Exchange Future	0.04270	0.00004	0.27890	0.00028	0.043	19.22	0.00	0	27,000.00
€ / R	On 12/06/2015	12.65	Put	Foreign Exchange Future	0.68730	0.00069	2.77290	0.00277	0.687	17.74	0.00	0	200.00
€ / R	On 12/06/2015	13.40	Put	Foreign Exchange Future	53.15140	0.05315	146.21240	0.14621	53.151	15.51	0.00	0	7,300.00
€ / R	On 12/06/2015	13.78	Call	Foreign Exchange Future	77.30490	0.07730	29.57450	0.02957	77.305	15.50	0.00	0	35,000.00
€ / R	On 12/06/2015	14.20	Call	Foreign Exchange Future	12.57300	0.01257	4.82730	0.00483	12.573	17.00	0.00	0	27,000.00
€ / R	On 12/06/2015	15.35	Call	Foreign Exchange Future	0.14400	0.00014	0.06460	0.00006	0.144	23.13	0.00	0	7,300.00
€ / R	On 14/09/2015		Foreign Exchange Future		13.86590	13.86590	13.61680	13.61680		13.66	0.00	1,271	25,555.00
€ / R	On 14/09/2015	12.26	Put	Foreign Exchange Future	20.39120	0.02039	28.90600	0.02891	20.391	14.02	0.00	0	26,000.00
€ / R	On 14/09/2015	12.70	Put	Foreign Exchange Future	49.48020	0.04948	74.77840	0.07478	49.480	13.34	0.00	0	7,900.00
€ / R	On 14/09/2015	12.90	Put	Foreign Exchange Future	73.98700	0.07399	110.07090	0.11007	73.987	13.15	0.00	0	7,500.00
€ / R	On 14/09/2015	13.03	Call	Foreign Exchange Future	930.67020	0.93067	732.37700	0.73238	930.670	13.02	0.00	0	1,539.00
€ / R	On 14/09/2015	14.60	Call	Foreign Exchange Future	190.08950	0.19009	143.93600	0.14394	190.090	15.46	0.00	0	26,000.00
€ / R	On 14/09/2015	14.90	Call	Foreign Exchange Future	142.67200	0.14267	109.02160	0.10902	142.672	16.27	0.00	0	7,500.00
€ / R	On 11/12/2015		Foreign Exchange Future		14.10120	14.10120	13.84740	13.84740		14.04	0.00	0	10,618.00
€ / R	On 11/12/2015	13.05	Put	Foreign Exchange Future	146.74810	0.14675	196.33760	0.19634	146.748	12.96	0.00	0	6,682.00
€ / R	On 11/12/2015	13.90	Put	Foreign Exchange Future	459.77110	0.45977	592.01250	0.59201	459.771	13.70	0.00	0	6,076.00
€ / R	On 11/12/2015	16.50	Call	Foreign Exchange Future	140.93770	0.14094	119.35360	0.11935	140.938	19.34	0.00	0	6,682.00
€ / R	On 14/03/2016		Foreign Exchange Future		14.37330	14.37330	14.11530	14.11530		14.24	0.00	0	3,000.00
€ / R	On 19/09/2016		Foreign Exchange Future		14.91390	14.91390	14.64480	14.64480		14.63	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
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			456.51600		456.51600		457.16500	457.16500			0.00	0	124.00
AL37	On 05/11/2015	Index Future			463.98100		463.98100		464.64700	464.64700			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			537.41500		537.41500		538.82100	538.82100			0.00	0	3.00
AL7T	On 05/11/2015	Index Future			546.20300		546.20300		547.64000	547.64000			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			490.63500		490.63500		491.62700	491.62700			0.00	0	510.00
ALBI	On 05/11/2015	Index Future			498.65800		498.65800		499.67300	499.67300			0.00	0	103.00
ALBI	On 04/02/2016	Index Future			507.14900		507.14900		508.18000	508.18000			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.48610		9.48610		9.34210	9.34210		12.02	0.00	0	13,982.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.02620		0.00003		0.04160	0.00004	0.026	21.53	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	0.08040		0.00008		0.42170	0.00042	0.080	18.15	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	1.96860		0.00197		7.90760	0.00791	1.969	15.77	0.00	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	342.96230		0.34296		215.51300	0.21551	342.962	14.68	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	68.61040		0.06861		30.01680	0.03002	68.610	12.02	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	26.30260		0.02630		11.09130	0.01109	26.303	13.30	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.58940		9.58940		9.44440	9.44440		11.60	0.00	0	1,962.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.69280		9.69280		9.54750	9.54750		13.41	0.00	0	41.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.81560		9.81560		9.67020	9.67020		13.17	0.00	0	1,000.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.84280		9.84280		9.78230	9.78230		15.72	0.00	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.98730		9.98730		9.92660	9.92660		11.84	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			13.11470		13.11470		12.96890	12.96890		15.10	0.00	0	7,258.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.37590		13.37590		13.22840	13.22840		14.28	0.00	0	1,607.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.97420		1.97420		1.97670	1.97670		15.03	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.99360		1.99360		1.99590	1.99590		14.08	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.83020		1.83020		1.79560	1.79560		18.29	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.86450		1.86450		1.82920	1.82920		11.75	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			124.75873		124.75873		124.78201	124.78201			0.00	0	0.00
EL28	On 05/11/2015	Bond Future			125.23145		125.23145		125.25684	125.25684			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	9.86974		83.23484		9.86053	83.30007			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.95973		80.79604		9.95006	80.86348			0	0.00
ES33	On 04/02/2016	Bond Future	10.04808		82.17347		10.03812	82.24187			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	487.29300		487.29300		488.25200	488.25200			0	458.00
GOVI	On 05/11/2015	GOVI	495.26100		495.26100		496.24300	496.24300			0	27.00
GOVI	On 04/02/2016	GOVI	503.69400		503.69400		504.69200	504.69200			0	0.00
I2025	On 06/08/2015	Bond Future	119.65565		119.65565		119.92933	119.92933			0	16.00
I2025	On 05/11/2015	Bond Future	121.59405		121.59405		121.87386	121.87386			0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2038	On 06/08/2015	Bond Future	123.56279		123.56279		125.08027	125.08027			0	3,627.00
I2038	On 05/11/2015	Bond Future	125.56435		125.56435		127.10829	127.10829			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	123.64951		123.64951		125.79858	125.79858			0	5,722.00
I2046	On 05/11/2015	Bond Future	124.24606		124.24606		126.43154	126.43154			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	132.46796		132.46796		133.06784	133.06784			0	3,821.00
I2050	On 05/11/2015	Bond Future	134.61354		134.61354		135.22524	135.22524			0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
IGOV	On 06/08/2015	Index Future	226.95700		226.95700		227.65300	227.65300			0	1,080.00
IGOV	On 05/11/2015	Index Future	230.66900		230.66900		231.37900	231.37900			0	17.00
IGOV	On 04/02/2016	Index Future	234.59600		234.59600		235.31800	235.31800			0	0.00
ILBI	On 06/08/2015	Index Future	615.95500		615.95500		617.78000	617.78000			0	159.00
ILBI	On 05/11/2015	Index Future	626.09900		626.09900		627.95700	627.95700			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	6.24000		93.76000		6.24000	93.76000			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.33000		93.67000		6.33000	93.67000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.44000		93.56000		6.44000	93.56000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.56000		93.44000		6.56000	93.44000			0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.77000		93.23000		6.77000	93.23000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.95000		93.05000		6.95000	93.05000			0	2,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.04000	92.96000		7.04000	92.96000			0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.31000	92.69000		7.31000	92.69000			0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.51000	92.49000		7.51000	92.49000			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	7.77000	92.23000		7.77000	92.23000			0	0.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.12530	0.12530		0.12510	0.12510			0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12500	0.12500		0.12480	0.12480			0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12460	0.12460		0.12440	0.12440			0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.06150	0.06150		0.06160	0.06160			0	22,300.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05790	0.05790		0.05790	0.05790			0	27,500.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05630	0.05630		0.05640	0.05640			0	112,080.00
NZ\$ / R	On 12/06/2015		Foreign Exchange Future	8.75420	8.75420		8.71120	8.71120		14.38	0	0.00
NZ\$ / R	On 01/07/2015		Any day expiry	8.77160	8.77160		8.72510	8.72510		15.86	0	0.00
NZ\$ / R	On 01/07/2015	8.65	Call	278.76380	0.27876		352.65150	0.35265	278.764	21.69	0	10,000.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.81930	8.81930		8.77640	8.77640		10.43	0	500.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.89000	8.89000		8.84590	8.84590		12.22	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.11270	1.11270		1.09070	1.09070			1,342	770.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.11410	1.11410		1.09220	1.09220			0	24,993.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.11590	1.11590		1.09390	1.09390			0	0.00
R186	On 06/08/2015		Bond Future	8.34623	117.08064		8.30589	117.40436		9.50	0	40,625.00
R186	On 06/08/2015	7.65	Call	250.30000	0.25030		296.86000	0.29686	250.300	9.29	0	75.00
R186	On 06/08/2015	7.75	Call	360.14000	0.36014		421.34000	0.42134	360.140	9.33	0	1,000.00
R186	On 06/08/2015	8.05	Call	914.33000	0.91433		1,032.27000	1.03227	914.330	9.43	0	75.00
R186	On 06/08/2015	8.45	Put	1,506.10000	1.50610		1,387.62000	1.38762	1,506.100	9.63	0	4,229.00
R186	On 06/08/2015	8.46	Put	1,472.74000	1.47274		1,356.30000	1.35630	1,472.740	9.63	0	75.00
R186	On 06/08/2015	8.50	Put	1,345.11000	1.34511		1,236.65000	1.23665	1,345.110	9.66	0	5,229.00
R186	On 06/08/2015	8.55	Put	1,197.01000	1.19701		1,098.16000	1.09816	1,197.010	9.69	0	4,229.00
R186	On 06/08/2015	8.90	Put	482.68000	0.48268		436.84000	0.43684	482.680	9.91	0	5,350.00
R186	On 05/11/2015		Bond Future	8.40740	118.97733		8.36533	119.30802		9.39	0	500.00
R186	On 05/11/2015	8.22	Put	3,701.93000	3.70193		3,525.95000	3.52595	3,701.930	9.29	0	1,090.00
R186	On 05/11/2015	8.25	Put	3,564.78000	3.56478		3,393.15000	3.39315	3,564.780	9.30	0	8,690.00
R186	On 05/11/2015	8.35	Put	3,133.41000	3.13341		2,976.21000	2.97621	3,133.410	9.34	0	9,370.00
R186	On 05/11/2015	8.45	Put	2,739.93000	2.73993		2,596.90000	2.59690	2,739.930	9.37	0	6,248.00
R186	On 05/11/2015	9.00	Put	1,202.58000	1.20258		1,127.01000	1.12701	1,202.580	9.61	0	2,600.00
R186	On 04/02/2016		Bond Future	8.46227	115.70646		8.41863	116.04255		9.19	0	5,512.00
R186	On 05/05/2016		Bond Future	8.50588	117.78633		8.46039	118.12978		9.19	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R197	On 06/08/2015		Bond Future	287.07113	287.07113		287.07211	287.07211			0	978.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R197	On 05/11/2015	Bond Future			291.72055		291.72055		291.72558	291.72558			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			235.51882		235.51882		236.11023	236.11023			0.00	0	53,356.00
R202	On 05/11/2015	Bond Future			239.33326		239.33326		239.93770	239.93770			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			8.17256		101.12095		8.13200	101.34322		7.27	0.00	0	18,677.00
R2023	On 06/08/2015	Bond Future	9.07	Put	95.57000		0.09557		84.78000	0.08478	95.570	7.66	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.24310		98.83543		8.20043	99.06268		7.48	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.30941		100.51994		8.26473	100.75086		7.17	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.36752		105.03420		7.35224	105.06368		2.40	0.00	0	17,787.00
R203	On 06/08/2015	Bond Future	7.84	Put	121.98000		0.12198		118.48000	0.11848	121.980	2.45	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.47327		102.56979		7.45492	102.60120		2.10	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.57416		104.31819		7.55285	104.34992		1.57	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			8.74806		94.18227		8.71811	94.41535			0.00	0	9,690.00
R2030	On 05/11/2015	Bond Future			8.80877		95.70895		8.77770	95.94718			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			8.84510		97.86949		8.81002	98.16137			0.00	0	1,579.00
R2032	On 05/11/2015	Bond Future			8.90713		95.29987		8.87080	95.59791			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.96422		96.92467		8.92680	97.22752			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/08/2015	Bond Future			8.94418		96.06441		8.91936	96.29214			0.00	0	33,382.00
R2037	On 05/11/2015	Bond Future			9.00147		97.62167		8.97579	97.85448			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			9.05553		95.02829		9.02912	95.26488			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			7.64794		102.14689		7.62249	102.22157		3.65	0.00	0	21,429.00
R204	On 06/08/2015	Bond Future	8.41	Put	65.25000		0.06525		60.96000	0.06096	65.250	3.81	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.73852		103.80165		7.71023	103.87901		3.47	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.81923		101.53357		7.78825	101.61201		3.00	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			9.03744		97.35578		9.00749	97.65362			0.00	0	10,735.00
R2044	On 05/11/2015	Bond Future			9.09318		98.93399		9.06226	99.23804			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			9.14590		96.23774		9.11412	96.54681			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			9.02879		101.00072		9.00390	101.25476			0.00	0	35,237.00
R2048	On 05/11/2015	Bond Future			9.08576		98.20703		9.06004	98.46654			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
R2048	On 04/02/2016	Bond Future			9.14018		99.88099		9.11374	100.14477			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			7.87716		98.23768		7.83622	98.38620		4.83	0.00	0	38,359.00
R207	On 06/08/2015	Bond Future	7.46	Call	248.31000		0.24831		287.81000	0.28781	248.310	4.72	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.95884		99.82958		7.91467	99.98194		4.63	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	485.80000		0.48580		531.89000	0.53189	485.800	4.52	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	557.12000		0.55712		607.77000	0.60777	557.120	4.53	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.03454		97.88901		7.98717	98.04372		4.26	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	436.18000		0.43618		475.01000	0.47501	436.180	4.11	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	646.15000		0.64615		697.33000	0.69733	646.150	4.16	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.09527		99.64858		8.04384	99.80717		4.26	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	911.52000		0.91152		969.97000	0.96997	911.520	4.17	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.98502		96.94160		7.93905	97.14029		5.92	0.00	0	38,213.00
R208	On 06/08/2015	Bond Future	8.85	Put	81.68000		0.08168		70.93000	0.07093	81.680	6.25	0.00	0	198.00
R208	On 05/11/2015	Bond Future			8.05926		95.11241		8.01040	95.31564		5.92	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	785.21000		0.78521		727.30000	0.72730	785.210	6.07	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.12571		96.73370		8.07404	96.94019		5.54	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			8.88365		77.56128		8.86388	77.71132		14.46	0.00	0	25,578.00
R209	On 06/08/2015	Bond Future	9.90	Put	139.50000		0.13950		134.91000	0.13491	139.500	15.25	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.93830		75.66997		8.91785	75.82350		15.05	0.00	0	0.00
R209	On 04/02/2016	Bond Future			8.98840		76.96000		8.96741	77.11599		14.99	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/08/2015	Bond Future			178.14424		178.14424		178.17929	178.17929			0.00	0	1,227.00
R210	On 05/11/2015	Bond Future			178.89783		178.89783		178.93588	178.93588			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			133.14586		133.14586		133.21140	133.21140			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			135.30285		135.30285		135.37134	135.37134			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R212	On 06/08/2015	Bond Future	138.37213		138.37213		138.66292	138.66292			0	1,113.00	
R212	On 05/11/2015	Bond Future	140.61378		140.61378		140.91119	140.91119			0	0.00	
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R213	On 06/08/2015	Bond Future	8.78278		88.16553		8.75279	88.39045		12.39	0	17,327.00	
R213	On 05/11/2015	Bond Future	8.84403		86.04977		8.81297	86.27955		12.87	0	0.00	
R213	On 04/02/2016	Bond Future	8.90229		87.51646		8.87029	87.74997		12.74	0	0.00	
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R214	On 06/08/2015	Bond Future	8.94197		78.51993		8.91708	78.71885		15.22	0	19,996.00	
R214	On 05/11/2015	Bond Future	8.99658		76.50113		8.97088	76.70438		15.82	0	0.00	
R214	On 04/02/2016	Bond Future	9.04850		77.80503		9.02211	78.01160		15.79	0	4,320.00	
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
RAIN	On 12/06/2015	Foreign Exchange Future	21,624.45000		21,624.45000		21,480.07000	21,480.07000			0	0.00	
TRY / R	On 12/06/2015	Foreign Exchange Future	4.56150		4.56150		4.56370	4.56370		12.32	0	0.00	
TRY / R	On 14/09/2015	Foreign Exchange Future	4.51460		4.51460		4.51740	4.51740		12.01	0	0.00	
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.69240		1.69240		1.68820	1.68820			0	16.00	
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.64630		1.64630		1.64220	1.64220			0	90.00	
<b>Total for Derivatives :</b>											<b>0.00</b>	<b>70,415</b>	<b>4 309 934.00</b>

### i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.20484			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.47545			0	0.00
AA05	On 22/03/2019	Spot Bond	9.11500		102.35252		9.11500	102.32774			2,200,000,000	800,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	101.04660			0	0.00
AA07	On 15/04/2021	Spot Bond	9.34000		101.96609		9.34000	101.94066			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		108.60400		10.00000	108.57600			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.24614			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	99.00186			0	0.00
AB013	On 21/11/2018	Spot Bond	9.59000		96.59343		9.59000	96.56884			0	310,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
AB014U	On 19/11/2024	Spot Bond	100.00000		9.81187	100.00000	9.78810				0	0.00	
AB015U	On 13/11/2024	Spot Bond	10.84000		100.46042	10.84000	100.43161				0	0.00	
AB016U	On 05/02/2025	Spot Bond	100.00000		11.19648	100.00000	11.17431				0	0.00	
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.14195				0	0.00	
AB09	On 03/05/2017	Spot Bond	8.85000		103.36920	8.85000	103.34488				0	500,000,000.00	
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		109.72100	10.00000	109.69200				0	0.00	
ABCP13	On 07/12/2023	Spot Bond	2.29000		124.65044	2.29000	271.07591				0	0.00	
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.94419				0.00	2,000,000,000	1,000,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.86800				0	0.00	
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000	0.00000	101.71064				0	0.00	
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000	0.00000	101.75369				0	0.00	
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000	0.00000	99.20569				0	0.00	
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.69592				0	0.00	
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.61823				0	0.00	
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.44287				0	0.00	
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.00000	0.00000	100.45404				0	0.00	
ABN05	On 18/04/2021	Spot Bond	2.03000		173.63896	2.03000	173.54647				0	0.00	
ABN07	On 13/06/2015	Spot Bond	2.76000		163.43759	2.76000	163.34722				0	0.00	
ABN09	On 27/06/2023	Spot Bond	2.17000		176.75003	2.17000	176.65518				0	0.00	
ABN14	On 10/10/2033	Spot Bond	1.82000		186.35739	1.82000	186.25920				0	0.00	
ABN33	On 29/01/2018	Spot Bond	8.24625		81.04668	8.24625	81.02908				0	0.00	
ABN34	On 29/01/2018	Spot Bond	8.24625		81.04668	8.24625	81.02908				0	0.00	
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.57000				0	0.00	
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.59227				0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.74000			0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	97.80000			0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	97.29000			0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	95.87000			0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	96.18000			0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.15175			0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.05716			0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	94.80000			0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	94.06000			0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.77000			0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.51000			0	0.00
ABN55		On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37298			0	0.00
ABN56		On 15/09/2015	Spot Bond	6.87000	104.73918		6.87000	104.71984			0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.07103			0	0.00
ABN59		On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	91.76000			0	0.00
ABN60		On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	91.55000			0	0.00
ABN61		On 31/01/2025	Spot Bond	2.60000	95.59533		2.60000	110.26003			0	0.00
ABN62		On 31/03/2028	Spot Bond	2.41000	102.55177		2.41000	162.50214			0	0.00
ABN63		On 07/12/2033	Spot Bond	2.35000	116.41160		2.35000	214.36491			0	0.00
ABN64		On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	90.16000			0	0.00
ABN66		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.21000			0	0.00
ABN67		On 28/02/2023	Spot Bond	9.68000	91.67752		9.68000	91.65398			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ABN68	On 12/02/2018	Spot Bond			0.00000		100.00000		0.00000	101.95000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond			0.00000		100.00000		0.00000	102.24000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond			0.00000		100.00000		0.00000	67.72000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond			0.00000		100.00000		0.00000	102.39465			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	97.76000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond			0.00000		100.00000		0.00000	106.64500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond			9.63000		110.76235		9.63000	110.73374			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond			0.00000		100.00000		0.00000	101.35000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond			9.65500		110.58345		9.65500	110.55482			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond			9.04500		90.98989		9.04500	90.96790			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond			0.00000		100.00000		0.00000	102.21000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond			0.00000		100.00000		0.00000	116.47000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond			9.75000		109.90747		9.75000	109.87874			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond			0.00000		100.00000		0.00000	91.91000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond			0.00000		100.00000		0.00000	99.85694			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond			0.00000		100.00000		0.00000	100.76603			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond			8.40000		105.72849		8.40000	105.70485			0.00	0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond			9.05000		103.14208		9.05000	103.11714			0.00	1,000,000,000	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
ABS12	On 14/05/2020	Spot Bond	9.33500	100.25102	9.33500	100.22617	0.00	0	0.00	0	0.00	
ABS13	On 14/05/2022	Spot Bond	9.75000	100.19442	9.75000	100.16850	0.00	0	0.00	0	0.00	
ABS6	On 01/06/2020	Spot Bond	9.14500	96.36866	9.14500	96.34513	0.00	10,000,000,000	3,110,000,000.00	0.00	0	
ABS7	On 11/09/2026	Spot Bond	9.85000	94.97854	9.85000	94.95374	0.00	2,920,000,000	1,460,000,000.00	0.00	0	
ABS9	On 17/03/2016	Spot Bond	7.67500	103.27938	7.67500	103.25825	0.00	0	0.00	0	0.00	
ABSI2	On 07/12/2023	Spot Bond	2.10000	216.94567	2.10000	274.72315	0.00	0	0.00	0	0.00	
ABSI3	On 31/01/2017	Spot Bond	1.09000	129.33690	1.09000	132.15452	0.00	0	0.00	0	0.00	
ABSI4	On 31/01/2022	Spot Bond	2.03000	132.14547	2.03000	134.72801	0.00	0	0.00	0	0.00	
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00669	100.00000	0.00667	0.00	0	0.00	0	0.00	
ACL01U	On 30/06/2015	Spot Bond	100.00000	96.06987	100.00000	95.82417	0.00	0	0.00	0	0.00	
ACL028	On 15/09/2015	Spot Bond	11.03000	103.55798	11.03000	103.52762	0.00	0	0.00	0	0.00	
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.41725	0.00	0	0.00	0	0.00	
ACL02U	On 20/03/2018	Spot Bond	100.00000	10.35379	100.00000	10.32871	0.00	0	0.00	0	0.00	
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.42729	0.00	0	0.00	0	0.00	
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.56933	0.00	0	0.00	0	0.00	
ACL03U	On 20/03/2016	Spot Bond	100.00000	61.71339	100.00000	61.56389	0.00	0	0.00	0	0.00	
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.40720	0.00	0	0.00	0	0.00	
ACL047	On 22/10/2018	Spot Bond	11.00000	70.27018	11.00000	70.25009	0.00	0	0.00	0	0.00	
ACL04U	On 20/06/2016	Spot Bond	100.00000	39.49657	100.00000	39.40089	0.00	0	0.00	0	0.00	
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.81678	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
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.98882			0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.74007			0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.79191			0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.81471			0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.95174			0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.95174			0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.96841			0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.96841			0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.93506			0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	96.28674			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.72100		10.00000	109.69200			0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.54542			0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.76084			0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.81243			0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.83310			0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.79166			0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.69862			0	0.00
ACL104	On 20/12/2019	Spot Bond	9.54500	103.74915		9.54500	103.72255			0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.85396			0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.46051			0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	90.49201			0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	187.73007			0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	187.77171			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.73999			0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.65497			0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.04072			0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.65317			0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.92487			0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.30749			0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.72100		10.00000	109.69200			0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.02725			0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.68967			0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.74623			0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.60601			0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.70912			0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.63651			0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.10951		10.23000	102.08183			0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.59905			0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.37537			0	0.00
ACL167		On 20/06/2019	Spot Bond	9.66500	104.93031		9.66500	104.90310			0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.70282			0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	118.15094		1.75000	118.22150			0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.57829			0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.67003			0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.72166			0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.61837			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.70836		0.00		0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.81046		0.00		0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.05433		0.00		0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.59977		0.00		0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.56617		0.00		0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.71133		0.00		0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.66645		0.00		0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.75442		0.00		0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.78136		0.00		0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.72519		0.00		0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.94156		0.00		0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.78767		0.00		0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.78767		0.00		0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.88682		0.00		0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.68035		0.00		0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.88945		0.00		0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.44917		0.00		0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.88682		0.00		0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	97.64956		0.00		0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.82293		0.00		0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.80425		0.00		0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	136.47369		0.00		0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	137.45331		0.00		0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.57705		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
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.56258			400,000,000	200,000,000.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.29623			0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.60185			0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.70286			0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.67003			0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.57911			0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.57705			0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.72135			0	0.00
ACL218	On 11/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.54962			0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.88778			0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.80895			0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.78557			0	0.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.19051			0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	34.23029		100.00000	34.14737			0	0.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	15.50663		100.00000	15.46906			0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.28051			0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.94633			0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.03788			0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.15982			0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.90664			0	0.00
AHF3A2	On 18/04/2016	Spot Bond		8.18500	99.52052		8.18500	99.49871			0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.16129			0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.34750			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AHL01U	On 15/04/2020	Spot Bond	100.00000		37.49646	100.00000	37.36923		0.00		0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		9.74976	100.00000	9.71668		0.00		0	0.00
AIR01	On 15/03/2019	Spot Bond	9.18500		99.99329	9.18500	99.96889		0.00		0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.75000		111.59217	9.75000	111.56314		0.00		0	0.00
AIR03	On 09/03/2016	Spot Bond	7.51500		105.00160	7.51500	104.98056		0.00		0	0.00
AIR04	On 29/05/2024	Spot Bond	9.42000		99.15695	9.42000	99.13214		0.00		0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.66483	100.00000	12.63679		0.00		0	0.00
AIR05	On 29/05/2030	Spot Bond	10.10000		99.42191	10.10000	99.39529		0.00		0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.66000		166.53587	2.66000	166.44435		0.00		0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.95195		0.00		0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.92918		0.00		0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		100.00000	100.00000	99.72678		0.00		0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.50734		0.00		0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000	0.00000	101.62179		0.00		0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.49597		0.00		0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.19542		0.00		0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.47432		0.00		0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	101.63650		0.00		0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.93498		0.00		0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.91606		0.00		0	0.00
ASN014	On 20/03/2019	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	
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ASN016	On 11/04/2017	Spot Bond	0.00000		100.00000		0.00000	93.35000			0	0.00	
ASN017	On 09/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.91606			0	0.00	
ASN020	On 09/06/2017	Spot Bond	0.00000		100.00000		0.00000	113.72316			0	0.00	
ASN022	On 07/12/2033	Spot Bond	2.60000		129.87708		2.60000	232.81172			0	0.00	
ASN023	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	113.72316			0	0.00	
ASN024	On 15/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	112.98690			0.00	4,822,999,900	4,822,999,900.00
ASN028	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.32889			0	0.00	
ASN031	On 14/08/2017	Spot Bond	0.00000		100.00000		0.00000	109.74229			0	0.00	
ASN032	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	112.03712			0	0.00	
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ASN036	On 10/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.52481			0	0.00	
ASN037	On 07/12/2033	Spot Bond	2.61500		163.11361		2.61500	206.55151			0	0.00	
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ASN046	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.68180			0	0.00	
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ASN052	On 24/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.47193			0	0.00	
ASN054	On 13/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.06420			0	0.00	
ASN057	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.04649			0	0.00	
ASN058	On 22/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.98800			0	0.00	
ASN059	On 28/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.84555			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ASN061	On 30/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.78576			0	0.00	
ASN062	On 14/05/2018	Spot Bond	0.00000		100.00000		0.00000	98.42665			0	0.00	
ASN063	On 13/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.02485			0	0.00	
ASN064	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ASN35U	On 20/12/2016	Spot Bond	100.00000		38.14361		100.00000	38.05874			0	0.00	
ASN38U	On 20/12/2017	Spot Bond	100.00000		19.10430		100.00000	19.05802			0	0.00	
ASN39U	On 20/12/2017	Spot Bond	100.00000		19.21448		100.00000	19.16793			0	0.00	
ASN40U	On 20/12/2017	Spot Bond	100.00000		18.71867		100.00000	18.67332			0	0.00	
ASN43U	On 10/03/2017	Spot Bond	100.00000		31.68050		100.00000	31.57822			0	0.00	
ASN49U	On 19/09/2016	Spot Bond	100.00000		45.52908		100.00000	45.41879			0	0.00	
ASN50U	On 16/03/2018	Spot Bond	100.00000		18.80771		100.00000	18.76214			0	0.00	
ASN55U	On 29/12/2016	Spot Bond	100.00000		31.59214		100.00000	31.50414			0	0.00	
ASN56U	On 29/06/2016	Spot Bond	100.00000		44.16964		100.00000	44.04661			0	0.00	
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.85181			0	0.00	
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.45301			0	0.00	
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.38171			0	0.00	
BAW11	On 01/10/2018	Spot Bond	9.23500		103.30063		9.23500	103.27515			0	0.00	
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.61104			0	0.00	
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.85823			0	0.00	
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.07071			0	0.00	
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.19471			0	0.00	
BAW19	On 05/12/2020	Spot Bond	9.62000		99.74830		9.62000	99.72256			0.00	2,000,000,000	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.86000		103.51973		6.86000	103.50070			0	0.00	
BAW20U	On 15/01/2016	Spot Bond	100.00000		58.02059		100.00000	57.87849			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW21	On 24/03/2022	Spot Bond	9.87000		99.01664		9.87000	98.99072			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	103.81899			0	0.00
BAW8	On 02/10/2017	Spot Bond	9.00000		103.64659		9.00000	103.62167			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.91600		103.15638		10.91600	102.94037			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.88159		102.10690		10.88159	102.13288			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.89429		102.09856		10.89429	102.13760			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.93794			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.93159		102.28528		10.93159	102.12840			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.95739		101.73987		11.95739	101.69773			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.98216			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.98216			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.98223			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.16600		101.90032		11.16600	101.88159			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.06743		102.72559		11.06743	102.21438			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.88159		102.10690		10.88159	102.13288			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06532		102.54512		11.06532	102.30303			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.29841		99.14742		10.29841	101.89651			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.88495			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.80582			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.80582			0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.99797			0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642		105.79881		8.43642	103.36265			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.77500		100.76120		11.77500	100.72908			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.02311			0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.70000		78.77587		11.70000	98.85738			0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.99797			0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.71713			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		94.91668		9.28000	101.65170			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.83812			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.53500		74.96788		11.53500	101.20956			0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.78547			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.82934			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.82934			0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89645			0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.76440			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.84929			0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.99797			0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.84929			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.76792			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.78781			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.84939			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.45188			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.52187			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.91600		103.68503		13.91600	103.46388			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.29531		102.85938		15.29531	102.80663			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188		102.73150		14.11188	101.54021			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	102.39835			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.39835			0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.39835			0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.48566			0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	102.09229			0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	33.62013		100.00000	33.55635			0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.97332		100.00000	21.91951			0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.99819		100.00000	19.94922			0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.34456		100.00000	12.31433			0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.35279		100.00000	12.32287			0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.92516		100.00000	14.88861			0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.93240		100.00000	12.90072			0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.86783			0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.07538			0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.13849			0	0.00
BCJ07	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.91814			0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	9.30974		100.00000	9.28719			0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	9.30974		100.00000	9.28719			0	0.00
BCP93U	On 05/06/2015	Spot Bond		100.00000	100.00000		100.00000	99.72678			0	0.00
BCP94U	On 23/07/2015	Spot Bond		100.00000	88.37772		100.00000	88.16425			0	0.00
BCP95U	On 21/08/2015	Spot Bond		100.00000	82.57919		100.00000	82.39278			0	0.00
BCP96U	On 04/09/2015	Spot Bond		100.00000	80.04386		100.00000	100.00000			0	0.00
BD0202	On 31/12/2018	Spot Bond		2.00000	104.41137		2.00000	182.46875			0	0.00
BD0205	On 28/04/2028	Spot Bond		8.27000	93.13318		8.27000	157.92477			0	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		8.27000	94.41208		8.27000	158.29963			0	0.00
BD0302	On 18/04/2028	Spot Bond		8.65500	96.94445		8.65500	96.92201			0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
BEER02	On 28/03/2018	Spot Bond		8.33500	98.33997		8.33500	98.31815			0	0.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.56224			0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.92156			0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.47725			0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.99909			0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.05869			0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.22505			0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	36.59085		100.00000	36.50123			0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.73841			0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.75260			0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.75733			0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.81406			0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.88962			0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	35.79216		100.00000	35.70451			0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	35.79216		100.00000	35.70451			0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.72064			0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.75343			0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.50000	102.42362		8.50000	102.40045			0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.85181			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.02656			0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	25.58623		100.00000	25.52424			0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	25.58623		100.00000	25.52424			0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.47749			0	0.00
BGL02	On 19/11/2024	Spot Bond		11.29500	97.85683		11.29500	98.88258			0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	100.00000		0.00000	100.77496			0	0.00
BGL04	On 05/02/2025	Spot Bond		11.18500	93.92138		11.18500	99.23883			0	0.00
BGR01	On 04/02/2016	Spot Bond		0.00000	100.00000		0.00000	102.49411			0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	74.05818		100.00000	73.91768			0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.09437			1,000,000,000	1,000,000,000.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.99816			0	0.00
BID06	On 30/06/2019	Spot Bond		8.84500	70.28048		8.84500	103.81678			4,400,000,000	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.28499			0	0.00
BIDC46	On 13/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.91652			0	0.00
BIDC47	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.52854			0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.25929			0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.29864			0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.25148			0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.26378			0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.28609			0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.37846			0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.53704			0	0.00
BNP01	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.52721			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
BSR11U	On 19/06/2015	Spot Bond			100.00000		98.06774		100.00000	97.80968			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond			0.00000		100.00000		0.00000	100.89636			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond			0.00000		100.00000		0.00000	100.92147			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond			0.00000		100.00000		0.00000	97.36222			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond			0.00000		100.00000		0.00000	96.73365			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond			0.00000		100.00000		0.00000	99.22191			0.00	0	0.00
BTC034	On 12/06/2015	Spot Bond			0.00000		100.00000		0.00000	99.86020			0.00	0	0.00
BTC035	On 07/07/2015	Spot Bond			0.00000		100.00000		0.00000	99.42181			0.00	400,000,000	100,000,000.00
BTC037	On 06/07/2015	Spot Bond			0.00000		100.00000		0.00000	99.43966			0.00	0	0.00
BTC038	On 15/07/2015	Spot Bond			0.00000		100.00000		0.00000	99.28204			0.00	0	0.00
BTC039	On 21/07/2015	Spot Bond			0.00000		100.00000		0.00000	99.17675			0.00	0	0.00
BTC040	On 27/07/2015	Spot Bond			0.00000		100.00000		0.00000	99.07322			0.00	0	0.00
BTC041	On 28/07/2015	Spot Bond			0.00000		100.00000		0.00000	99.06202			0.00	0	0.00
BTC042	On 04/06/2015	Spot Bond			0.00000		100.00000		0.00000	99.49408			0.00	0	0.00
BTC043	On 04/08/2015	Spot Bond			0.00000		100.00000		0.00000	99.49040			0.00	0	0.00
BTC044	On 09/06/2015	Spot Bond			0.00000		100.00000		0.00000	99.71303			0.00	0	0.00
BTC045	On 13/08/2015	Spot Bond			0.00000		100.00000		0.00000	98.76779			0.00	0	0.00
BTC046	On 24/08/2015	Spot Bond			0.00000		100.00000		0.00000	98.57616			0.00	0	0.00
BTC047	On 21/08/2015	Spot Bond			0.00000		100.00000		0.00000	98.62490			0.00	0	0.00
BTC30A	On 11/06/2015	Spot Bond			0.00000		100.00000		0.00000	99.87606			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond			100.00000		42.27897		100.00000	42.17543			0.00	0	0.00
BWZ18B	On 27/03/2018	Spot Bond			0.00000		100.00000		0.00000	101.51297			0.00	0	0.00
BWZ20A	On 27/03/2020	Spot Bond			0.00000		100.00000		0.00000	101.56929			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond			0.00000		100.00000		0.00000	101.65216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.35056			0	0.00	
BYA49U	On 30/06/2018	Spot Bond	100.00000		17.05840		100.00000	16.99175			0	0.00	
CBL08	On 02/11/2016	Spot Bond	9.70000		106.93981		9.70000	106.91229			0	0.00	
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	105.30926			0	0.00	
CBL11	On 06/05/2016	Spot Bond	8.75000		102.37250		8.75000	102.34868			0	0.00	
CBL12	On 06/09/2018	Spot Bond	12.73500		99.08071		12.73500	99.04747			0	0.00	
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	98.00739			0	0.00	
CBL14	On 01/02/2019	Spot Bond	13.03500		99.70296		13.03500	99.66818			0	0.00	
CBL16	On 18/05/2017	Spot Bond	9.15000		100.96013		9.15000	100.93559			0	0.00	
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	97.03271			0	0.00	
CBL18	On 23/08/2019	Spot Bond	13.03500		96.81631		13.03500	96.78255			0	0.00	
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.95776			0	0.00	
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	95.95189			0	0.00	
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.43517			0	0.00	
CBL22	On 06/05/2020	Spot Bond	10.77000		92.18236		10.77000	92.15608			0	0.00	
CBL23	On 18/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.40247			0	0.00	
CCT01	On 23/06/2023	Spot Bond	10.17500		118.59929		10.17500	118.56695			0	0.00	
CCT02	On 12/06/2024	Spot Bond	10.17500		108.15265		10.17500	108.12316			0.00	4,000,000,000	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.10000		108.94290		10.10000	108.91373			0	0.00	
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.88136			0	0.00	
CGR11	On 28/03/2016	Spot Bond	11.90000		102.33167		11.90000	102.29953			0	0.00	
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.01074			0	0.00	
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.38955			0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.72060		10.00000	109.69190			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.60264			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.91067			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.10856			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000	9.56274		100.00000	9.53256			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.89268			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.02256			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.58453			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.64610			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.71694			0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.55497			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.54939			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.57889			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.74010			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.12693			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.31345		10.11000	104.28503			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.23325			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	122.51428		2.76000	122.44652			0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	107.22998			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN193	On 29/08/2021	Spot Bond	3.14000		119.80582		3.14000	122.39413			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.15381		8.25000	102.13136			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.73000		130.52793		2.73000	124.53633			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.63558		2.40000	121.77783			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.43214			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.58500		101.04102		8.58500	101.01782			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.96831			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.98889			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.63500		101.08211		8.63500	101.05876			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.63500		101.08211		8.63500	101.05876			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.68500		99.89974		8.68500	99.87641			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.78157			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.95985			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.72100		10.00000	109.69200			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.72100		10.00000	109.69200			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.44391			0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.22257			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		102.58234		9.35000	102.55644			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		102.58234		9.35000	102.55644			0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.27912			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.96052			0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.36317		0.00		0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.36317		0.00		0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.36317		0.00		0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.88624		0.00		0	0.00
CLN262	On 26/03/2019	Spot Bond	9.46500	102.41549	9.46500	102.38975		0.00		0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.45431		0.00		0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.02005		0.00		0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.94829		0.00		0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.93811		0.00		0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.00273		0.00		0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.27420		0.00		0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.24954		0.00		0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.14808		0.00		0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.37507		0.00		0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.74554		0.00		0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.53233		0.00		0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.42988		0.00		0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.59771		0.00		0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.84665		0.00		0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.41968		0.00		0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.93099		0.00		0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.74582		0.00		0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.69355		0.00		0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.72100	10.00000	109.69200		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
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47208			0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.72676			0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53342			0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.89974			0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.49652			0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.62666			0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.61666			0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	137.91169			0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.99844			0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	138.42318			0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	137.29562			0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	137.99045			0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	134.20170			0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	134.42446			0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.49874			0	0.00
CLN314	On 14/11/2022	Spot Bond		10.96000	93.45810		10.96000	93.43101			0	0.00
CLN315	On 20/03/2023	Spot Bond		11.48000	94.91179		11.48000	94.88301			0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.54524			0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.91158			0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.48762			0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.89948			0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.84074			0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	100.83349		8.80500	100.82289			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.68035		0.00		0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.85438		0.00		0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	130.52148		0.00		0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.78773		0.00		0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.90745		0.00		0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.82311		0.00		0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.52754		0.00		0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	82.30774		0.00		0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.98896		0.00		0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.54524		0.00		0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	118.93483		0.00		0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	118.98334		0.00		0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.82942		0.00		0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.21055		0.00		0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55417		0.00		0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.51201		0.00		0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	102.07161		0.00		0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.59492		0.00		0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.84967		0.00		0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.82151		0.00		0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.52711		0.00		0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50950		0.00		0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.79048		0.00		0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.15129		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
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.77560			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.89398			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.53157			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.14000		105.56988		10.14000	104.49628			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.68923			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.75648			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.28000		107.66565		12.28000	106.33540			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.78720			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.31000		106.21430		12.31000	106.17926			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		109.32114		10.02000	109.29162			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.78720			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.85537			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	104.37628			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.66328			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.69853			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.69868			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.61131			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.67000		102.95371		9.67000	102.92730			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.91039			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.85586			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		102.06176		10.57000	102.03320			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		102.26586		11.00000	102.23610			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.89775			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.90565			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.90642			0	0.00
CLN384	On 20/09/2024	Spot Bond	12.07000	102.28299		12.07000	102.25042			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	102.06833			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.69841			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.93096			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.81266			0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.35036			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.56380			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.59771			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	91.45668			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.69068			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.04132			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.85938			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	102.00141			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.46980			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.46702			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.97972			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.87898			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78109			0	0.00
CLN403	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37108			0	0.00
CLN404	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.08151			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond		7.01000	41.20308		7.01000	41.80923			0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	167.25295			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		8.65500	96.94445		8.65500	146.85354			0	0.00
CLN88	On 28/04/2028	Spot Bond		8.27000	35.89030		8.27000	157.92477			0	0.00
CLN89	On 02/03/2028	Spot Bond		8.27000	36.33718		8.27000	158.29963			0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	97.35790			0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	97.33531			0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.27448			0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.65437			0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.80227			0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.68618			0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.70904			0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.26155			0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.71133			0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.89948			0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.55845			0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.65719			0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.64682			0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.65714			0	0.00
CLNF15	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.94656			0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.21845			0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.19996			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
COJ02	On 15/09/2016	Spot Bond	8.76500	106.33178		8.76500	104.85794			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.82500	100.45259		8.82500	100.42876			1,860,000,000	930,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.31000	110.15643		10.31000	110.12601			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.32000	101.60550		7.32000	101.58543			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.88000	106.03851		9.88000	106.01073			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.92000	101.41645		9.92000	101.38948			0	0.00
COT01	On 03/04/2023	Spot Bond	10.29000	95.30311		10.29000	95.27699			0	0.00
COT02	On 03/04/2028	Spot Bond	11.00000	96.29364		11.00000	96.26546			4,000,000,000	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	11.00000	89.47988		11.00000	89.45356			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.15224			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.72721			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	11.19823		100.00000	11.17111			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.20712			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.54223			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.16560			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.04247			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.82504			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	11.25879		100.00000	11.23152			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	13.61172		100.00000	13.57874			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.64500	100.30961		11.64500	101.34156			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	14.08055		100.00000	14.04644			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.78911		100.00000	6.77267			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	14.73195		100.00000	14.69626			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.74206			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DENG44	On 29/09/2017	Spot Bond		8.02500	98.83429		8.02500	98.81315			400,000,000	200,000,000.00
DENG55	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.28282			0	0.00
DENG56	On 25/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.19368			0	0.00
DENG57	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.01757			0	0.00
DLT02U	On 06/11/2015	Spot Bond		100.00000	87.17000		100.00000	86.96775			0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.90285			0	0.00
DLTB03	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.26250			0	0.00
DLTC09	On 05/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.37271			0	0.00
DLTC10	On 03/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.64582			0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	102.20643			0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.41812			0	0.00
DOL007	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.91776			0	0.00
DOL009	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	55.56612			0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.76996			0	0.00
DV2021	On 18/06/2021	Spot Bond		8.87000	104.92148		8.87000	104.89647			0	0.00
DV21	On 15/06/2016	Spot Bond		7.43500	106.94843		7.43500	106.92699			0	0.00
DV22	On 07/02/2020	Spot Bond		8.93500	104.99008		8.93500	104.96474			2,100,000	1,352,100,000.00
DV23	On 27/02/2023	Spot Bond		9.57000	104.98983		9.57000	104.96272			2,100,000	1,052,100,000.00
DV24	On 18/02/2024	Spot Bond		9.55000	103.65197		9.55000	103.62526			0	0.00
DV29	On 18/02/2029	Spot Bond		9.65000	106.33813		9.65000	106.31045			600,000,000	300,000,000.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.33570			0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.22285			0	0.00
DVC007	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.49935			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.28162			0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.87009			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.86817			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.40414			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.07176			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.93632			0	0.00
E170	On 01/08/2020	Spot Bond	8.28000		126.15076		8.28000	126.12250			4,200,000,000	2,100,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.19604			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	2.36000		99.55456		2.36000	99.50058			0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		101.41998		1.20000	135.86016			200,000,000	7,650,000,000.00
EL28	On 02/05/2028	Spot Bond	2.11500		123.35653		2.11000	123.35840			0	0.00
EL29	On 19/11/2029	Spot Bond	2.09000		111.48012		2.09000	111.42060			0	0.00
EL30	On 29/07/2030	Spot Bond	2.07000		112.71485		2.07000	112.65464			0	0.00
EL31	On 02/06/2031	Spot Bond	2.20000		102.68904		2.20000	102.63388			0	0.00
EL36	On 31/01/2036	Spot Bond	2.34000		99.94630		2.34000	99.89215			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.72000		107.04738		9.72000	107.01932			10,000,000,000	0.00
EMM02	On 11/03/2021	Spot Bond	9.62000		107.25688		9.62000	107.22950			0	0.00
EMM03	On 04/05/2024	Spot Bond	10.05000		100.85631		10.05000	100.82944			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.28500		92.49883		10.28500	95.51747			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.42500		103.17788		10.42500	102.41298			0	5,961,699,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.34888			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	98.23102			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.84810			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.62317			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.59961			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.56845			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.97766			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.20231			0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		98.38275		100.00000	100.34229			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.89000		105.64052		10.89000	105.60925			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.71472			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.91185			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.15306			0	0.00
EQS07	On 09/04/2018	Spot Bond	10.31500		97.32085		10.31500	97.29411			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	98.21730			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	97.56879			0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.37553			0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.39834			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.45973			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.72100		10.00000	109.69200			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.33456			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.34813			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.33185			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.34315			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.34367			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.33908			0	0.00
ES15	On 30/08/2015	Spot Bond	6.50000		102.30814		6.50000	102.29021			400,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.17500		103.85018		8.17500	103.82745			9,662,100,000	3,131,131,800.00
ES23	On 25/01/2023	Spot Bond	8.79000		110.22709		8.79000	110.20090			12,179,789,000	51,302,888,400.00
ES26	On 02/04/2026	Spot Bond	9.08000		92.98687		9.08000	92.96431			36,724,000,000	10,373,659,000.00
ES33	On 15/09/2033	Spot Bond	9.79500		82.29933		9.78500	82.34968			15,445,700,000	42,550,428,800.00
ES42	On 25/04/2042	Spot Bond	9.87500		88.05319		9.87500	88.03002			30,840,000,000	32,632,865,800.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.34639			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	98.56626			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.21473			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.00890			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.48824			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.30261			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.27542			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.03551			0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.54729			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.07514			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.45559			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.16576		100.00000	11.13870			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.86730		100.00000	10.84098			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.67679			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.66299			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.87349			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	102.00459			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.63500		100.52773		9.63500	100.50175			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.61044			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.61036			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.83113			0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.11813			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.04212			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.04286			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.37000		97.68631		10.37000	98.43163			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		100.00000		0.00000	99.90120			0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.48500		109.85035		10.48500	109.81952			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.53667			0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.03000		133.90156		2.03000	134.72801			0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.13000		126.06045		2.13000	274.14341			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.31500		106.36979		2.31500	113.00911			0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.98000		96.44225		2.98000	152.81873			0	10,000,000,000.00
FRBI33	On 07/12/2033	Spot Bond	3.11000		104.73783		3.11000	192.86439			0	15,000,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.14000		104.66170		7.14000	104.64163			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.63300		66.78730		7.63300	66.21326			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41300		42.93971		9.41300	42.06151			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000		41.62125		9.65000	40.70970			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.02770				0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.00968				0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.74015				0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.91018				0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.32081	7.47000	98.00000				0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.32081	7.47000	100.00000				0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.88682				0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.79806				0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.04268				0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.85586				0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.25775	6.00000	100.00000				0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.97347				0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.43296				0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.36090				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	25.10787		100.09221	25.04699			0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.68448			0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.58890			0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.23743			0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.09555			0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.86861			0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.88938			0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.72558			0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.76296			0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.30943			0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.73198			0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	63.21872		13.22500	63.19637			0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.63284			0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.63490			200,000,000	100,000,000.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.40352			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.70927			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.54500		98.32768		3.54500	101.66981			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.78361			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.78361			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.32970			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.54524			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.74050			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.68035			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.64111			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.74879			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.92190			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.50693			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.74111			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.91565			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.20643			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.74644			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.22508			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.62251			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.76296			0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.76296			0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.60042			0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.32107			0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.39318			0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.36540			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.72100		10.00000	109.69200			0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.14544			0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.86205			0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.13000			0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.34748			0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.10708			0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.11007			0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.07399			0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.97634			0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.07399			0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.97244			0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.66613			0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.70812		8.75000	100.68444			0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.72992			0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		11.39212		100.00000	11.36453			0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		10.44351		100.00000	10.41821			0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	96.75737			0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		12.20071		100.00000	12.17115			0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.56629			0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		22.29878		100.00000	22.24416			0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.62433			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		8.82091		100.00000	8.79955			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		21.48714		100.00000	21.43509			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.62429			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC216	On 07/11/2017	Spot Bond	100.00000		21.45928	100.00000	21.40728		0.00		0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.62278		0.00		0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.59181		0.00		0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.69549		0.00		0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.65352		0.00		0	0.00
FRC221	On 31/01/2022	Spot Bond	2.84000		128.40117	2.84000	128.32987		0.00		0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.49860		0.00		0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.49213		0.00		0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.49213		0.00		0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.33655		0.00		0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.46082		0.00		0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.73027		0.00		0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.61417		0.00		0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.69861		0.00		0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	101.41603		0.00		0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.19702		0.00		0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.87479		0.00		0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.86446		0.00		0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.99839		0.00		0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.85069		0.00		0	0.00
FRC66	On 31/01/2022	Spot Bond	3.37000		116.84534	3.37000	124.33186		0.00		0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.89763		0.00		0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.91628		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
FRC69	On 31/01/2022	Spot Bond	3.42000	107.92924		3.42000	123.96213			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.40000	105.67479		3.40000	124.10987			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.41000	102.59220		2.41000	129.38077			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.48000	103.41410		2.48000	138.35128			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.95267			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.65714			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.88523			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.19192			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.11319			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.81045			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.80839			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.54573			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	12.35044		100.00000	12.32053			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	51.69915		100.00000	51.57391			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	94.74715		100.00000	94.50728			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	23.32139		100.00000	23.26489			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000	34.53583		100.00000	34.42800			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000	12.19126		100.00000	12.16140			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.62122			0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.87764			2,200,000,000	1,100,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.21473			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.57866			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.31471			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.48171			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.36395			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.12800		83.87556		2.12800	103.43458			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.46000		102.75267		2.46000	112.04768			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.88913			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.21793		10.38000	101.18943			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.21793		10.38000	101.18943			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	80.09300			0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	103.19225			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.60000		100.78102		2.60000	109.35612			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.55000		207.54692		2.55000	208.43557			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.57000		109.98654		2.57000	109.92626			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.58000		206.67351		2.58000	207.56341			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.94208			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.40000		112.24222		2.40000	112.18123			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.66000		108.28612		2.66000	108.22650			0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.25987			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	54.54300			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.53665			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.76500		106.34228		2.76500	106.28343			0	3,641,008,500.00
FRS120	On 07/12/2033	Spot Bond	2.70000		113.15111		2.70000	204.11891			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.75000		111.51052		2.75000	202.70424			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.33000		98.86192		2.33000	98.80839			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.78000		159.41037		2.78000	201.86119			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS124	On 31/01/2038	Spot Bond	3.04000	87.76712	3.04000	101.39149	0.00	0	0.00			
FRS126	On 31/03/2028	Spot Bond	3.02000	96.64553	3.02000	152.16462	0.00	0	0.00			
FRS127	On 31/01/2038	Spot Bond	3.49000	81.75480	3.49000	93.96521	0.00	0	0.00			
FRS129	On 31/03/2028	Spot Bond	3.01000	96.62752	3.01000	152.32784	0.00	0	0.00			
FRS130	On 11/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.44712	0.00	20,000,000,000	10,000,000,000.00			
FRS131	On 31/03/2028	Spot Bond	3.07000	150.99773	3.07000	151.22843	0.00	0	0.00			
FRS132	On 07/12/2033	Spot Bond	3.29000	187.10487	3.29000	188.63236	0.00	0	0.00			
FRS133	On 24/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRS134	On 31/01/2038	Spot Bond	3.42000	82.07193	3.42000	94.27387	0.00	0	0.00			
FRS135	On 31/01/2038	Spot Bond	3.39000	82.39304	3.39000	94.75756	0.00	0	0.00			
FRS136	On 31/01/2038	Spot Bond	3.20000	83.75776	3.20000	98.67137	0.00	0	4,140,000,000.00			
FRS36	On 07/12/2023	Spot Bond	2.25000	125.00118	2.25000	271.83894	0.00	0	5,820,000,000.00			
FRS37	On 07/12/2023	Spot Bond	2.14000	125.97178	2.14000	273.95050	0.00	0	0.00			
FRS43	On 07/12/2023	Spot Bond	2.86000	119.77720	2.86000	260.47409	0.00	0	0.00			
FRS46	On 31/01/2022	Spot Bond	2.50000	102.47167	2.50000	130.97220	0.00	0	0.00			
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.80087	0.00	0	0.00			
FRS51	On 31/01/2022	Spot Bond	2.03000	134.79988	2.03000	130.60848	0.00	0	0.00			
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.01712	0.00	0	0.00			
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.26466	0.00	0	0.00			
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.67862	0.00	0	0.00			
FRS64	On 26/01/2042	Spot Bond	2.44000	109.32615	2.44000	109.26664	0.00	0	0.00			
FRS69	On 31/05/2017	Spot Bond	104.97509	27.51822	104.97509	27.44860	0.00	0	0.00			
FRS73	On 12/06/2017	Spot Bond	101.07593	30.57200	101.07593	30.49722	0.00	0	0.00			
FRS74	On 14/06/2017	Spot Bond	100.44759	22.58673	100.44759	22.53180	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
FRS76	On 18/06/2017	Spot Bond	100.76967	28.82084	100.76967	28.75053			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	2.07000	118.79828	2.07000	118.73489			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	2.26000	98.44549	2.26000	113.54846			0.00		0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.84556			0.00		0	0.00
FRS87	On 31/01/2025	Spot Bond	2.29000	98.19020	2.29000	113.25391			0.00		0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.16823			0.00		953,331,200	953,331,200.00
FRS90	On 07/12/2023	Spot Bond	2.34000	124.21366	2.34000	342.24921			0.00		0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.57490			0.00		0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.17349			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	7.73500	102.08036	7.73500	102.05931			0.00		0	0.00
FRX17	On 15/09/2017	Spot Bond	8.35000	102.17789	8.35000	102.15517			0.00		0	0.00
FRX18	On 14/04/2018	Spot Bond	8.58500	106.23307	8.58500	106.20867			0.00		8,000,000,000	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	9.18500	99.84077	9.18500	99.81641			0.00		0	760,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.46000	98.61453	9.46000	98.58964			0.00		0	0.00
FRX23	On 28/02/2023	Spot Bond	10.07000	89.75393	10.07000	89.72998			0.00		0	0.00
FRX24	On 10/12/2024	Spot Bond	10.21000	103.09418	10.21000	103.06598			0.00		0	0.00
FRX26	On 01/10/2026	Spot Bond	10.46000	94.83160	10.46000	95.34841			0.00		0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.78000	95.43650	10.78000	95.80784			0.00		12,000,000,000	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.90000	92.27796	10.90000	92.25090			0.00		0	0.00
FRX45	On 14/04/2045	Spot Bond	10.32000	79.74985	10.32000	79.72793			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
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.48083		0.00		0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.50158		0.00		0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.55341		0.00		0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.63639		0.00		0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.69861		0.00		0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.96812		0.00		0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.29537		0.00		0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.14877		0.00		0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.30625		0.00		0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.31834		0.00		0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.32840		0.00		0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.37259		0.00		0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	53.22601	100.00000	53.09706		0.00		0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	8.92984	100.00000	8.90821		0.00		0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.49818	100.00000	1.49455		0.00		0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.25135	100.00000	0.25074		0.00		0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000	10.35379	100.00000	10.32871		0.00		0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000	1.73708	100.00000	1.73287		0.00		0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000	0.29143	100.00000	0.29073		0.00		0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS4A5U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.18959					200,000,000	100,000,000.00
GFC04	On 11/04/2017	Spot Bond	9.50000	101.37738	9.50000	101.35167					0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	100.94007					0	1,100,000,000.00
GH31A2	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	100.20229					0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	100.20494					0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	100.22212					0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	100.24321					0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	100.25635					0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.42588					0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	9.13204	100.00000	9.10993					0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	17.24636	100.00000	17.20457					0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	10.83885	100.00000	10.81259					0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000	10.92433	100.00000	10.89022					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
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.73649					0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.76526					0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.80094					0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.85042			0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.90771			0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.04400			0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.40603			0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	99.86355			0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	100.30999			0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.50153			0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			0	241,300,000.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.93869			0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.81743			0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.02212		100.00000	9.99783			0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.98178			0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.78424			0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.65016			0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.65768			0	0.00
HILC20	On 24/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.27588			0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.49687			0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.96463			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond	7.51442		101.26766		7.51442	92.46208			0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.00735			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.51438		101.23345		8.51438	104.41639			0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.06225			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.96455		101.29040		8.96455	104.41639			0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.12931			0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.05056			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.21355			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.53998			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.72100		10.00000	109.69200			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.38000		103.70857		9.38000	103.68231			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.36859			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.34654			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.52500		108.37001		8.52500	108.34502			3,160,000,000	1,580,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.00000		127.22003		2.00000	276.66612			4,400,000,000	1,862,600,000.00
HWAY24	On 07/12/2024	Spot Bond	2.00000		130.13128		2.00000	282.99725			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.76500		98.74571		9.76500	98.71971			4,460,000,000	2,230,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.80500		98.33217		9.80500	98.30618			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HWF02U	On 30/09/2016	Spot Bond	100.00000		38.55012	100.00000	38.45673		0.00		0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		92.82732	100.00000	92.59467		0.00		0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		42.47105	100.00000	42.36704		0.00		0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		34.06464	100.00000	33.98212		0.00		0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		109.72100	10.00000	109.69200		0.00		0	0.00
I2025	On 31/01/2025	Spot Bond	1.68000		119.47827	1.65000	119.72831		0.00		76,864,919,000	22,025,927,100.00
I2038	On 31/01/2038	Spot Bond	1.91000		123.48733	1.84000	124.96636		0.00		31,303,651,500	12,057,894,300.00
I2046	On 31/03/2046	Spot Bond	1.90000		124.42910	1.90000	124.36328		0.00		13,628,744,400	96,166,800,000.00
I2050	On 31/12/2050	Spot Bond	1.96000		132.43144	1.94000	133.00178		0.00		12,869,798,400	38,285,424,100.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.50351		0.00		0	0.00
IBL21	On 15/03/2016	Spot Bond	8.18500		103.07396	8.18500	103.05150		0.00		0	0.00
IBL22	On 15/03/2018	Spot Bond	8.25000		106.44246	8.25000	106.41908		0.00		0	0.00
IBL28	On 18/08/2016	Spot Bond	8.00500		102.72343	8.00500	102.70116		0.00		0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.64580		0.00		0	0.00
IBL34	On 31/01/2017	Spot Bond	1.25000		101.65566	1.25000	131.81414		0.00		0	0.00
IBL36	On 31/01/2022	Spot Bond	2.10000		104.96534	2.10000	134.16090		0.00		0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.90511		0.00		3,800,000,000	1,900,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.37000		102.48812	8.37000	102.46515		0.00		0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.62637		0.00		0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.32823		0.00		2,000,000,000	1,000,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.46177		0.00		0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.72100	10.00000	109.69200		0.00		0	0.00
IBL45	On 21/12/2018	Spot Bond	8.96500		100.76576	8.96500	100.74149		0.00		0	0.00
IBL46	On 15/01/2020	Spot Bond	9.40500		94.89523	9.40500	94.87114		0.00		0	2,340,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.54887			0	0.00
IBL49	On 02/04/2018	Spot Bond	9.04000		97.09538		9.04000	97.07192			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.45500		101.64536		9.45500	101.61942			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.60321			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.74497			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.94500		101.73571		7.94500	101.71381			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.74500		101.06356		8.74500	101.03967			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.77583			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.42957			0	0.00
IBL58	On 13/02/2017	Spot Bond	8.02000		103.39231		8.02000	103.36985			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.70500		104.29341		8.70500	104.26887			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.77000		105.82967		9.77000	105.80179			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.29241			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.80349			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.61723			0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.73033			0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	100.74489			0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.84712			0	0.00
IBL67	On 31/01/2022	Spot Bond	2.83000		128.29337		2.83000	128.40672			0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00948		100.00000	0.00946			0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.90207			0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.87154			0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.42000		96.50749		9.42000	96.48322			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.22608			0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.10049			0	0.00
IDCG06	On 24/11/2024	Spot Bond	10.10000		97.00120		10.10000	96.97524			0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.71992		5.00000	101.70604			0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.63620		5.00000	100.62262			0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.89727		4.00000	100.88641			0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.53165		4.00000	100.52077			0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		46.15603	100.00000		46.04298			0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		45.97423	100.00000		45.86162			0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		45.97423	100.00000		45.86162			0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		104.77117		9.20000	104.74543			0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.40556			0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.13597	100.00000		7.11868			0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.50496			0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		94.74715	100.00000		94.50728			0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		14.84132	100.00000		14.80498			0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		20.82049	100.00000		20.77006			0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.55653	100.00000		1.55355			0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.79409	100.00000		9.77011			0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.66404	100.00000		9.64062			0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.77643	100.00000		10.75003			0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		31.59335	100.00000		31.51598			0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		91.47870	100.00000		91.25000			0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		84.10138	100.00000		83.90805			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IN295U	On 19/08/2015	Spot Bond	100.00000		82.95455	100.00000	82.76644		0.00		0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		95.18264	100.00000	94.93921		0.00		0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		95.22944	100.00000	94.98588		0.00		0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		91.93955	100.00000	91.70854		0.00		0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		87.50777	100.00000	87.23430		0.00		0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		81.83857	100.00000	81.65548		0.00		0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		82.04448	100.00000	81.80667		0.00		0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		83.14351	100.00000	82.95455		0.00		0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.96494	6.40000	99.98247		0.00		0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.92991	6.40000	99.85992		0.00		0	0.00
INA525	On 17/06/2015	Spot Bond	100.00000		96.81698	100.00000	100.00000		0.00		0	0.00
INA529	On 14/07/2015	Spot Bond	6.45000		99.31554	6.45000	99.24587		0.00		0	0.00
INA530	On 21/07/2015	Spot Bond	6.45000		99.19368	6.45000	99.12418		0.00		0	0.00
INA531	On 28/07/2015	Spot Bond	6.60000		99.05074	6.60000	98.97983		0.00		0	0.00
INA533	On 11/08/2015	Spot Bond	6.60000		98.80299	6.60000	98.73244		0.00		0	0.00
INA534	On 18/08/2015	Spot Bond	6.60000		98.67959	6.60000	98.60920		0.00		0	0.00
INA538	On 08/09/2015	Spot Bond	100.00000		79.34783	100.00000	79.17570		0.00		0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.67293		0.00		0	0.00
ING115	On 31/03/2016	Spot Bond	10.91600		102.80844	10.91600	102.64498		0.00		0	0.00
ING116	On 31/03/2016	Spot Bond	10.91600		102.03646	10.91600	101.99072		0.00		0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.75125		0.00		0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.71781		0.00		0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.10714	6.50000	101.08947		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
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.83521			0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	93.36489			0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.63028			0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.99891			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.72100		10.00000	109.69200			0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.69333			0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	103.74561			0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.90930			0	0.00
ING297	On 10/09/2015	Spot Bond		0.00000	100.00000		0.00000	98.20776			0	0.00
ING298	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	98.06881			0	0.00
ING301	On 12/10/2015	Spot Bond		100.00000	73.88664		100.00000	73.73737			0	0.00
INGR06	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.33425			0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.65603			0	0.00
IP274U	On 14/07/2015	Spot Bond		100.00000	90.34653		100.00000	90.12346			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.72100		10.00000	109.69200			0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.09954			0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.11367			0	0.00
IPF06	On 13/04/2017	Spot Bond		8.69500	101.43150		8.69500	101.40792			0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.32429			0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.35572			0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.37670			0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.03022			0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.08192			0	0.00
IPF12	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.05067			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.88877		0.00		800,000,000	200,000,000.00
IPL10	On 20/05/2021	Spot Bond	9.77000		98.62398	9.77000	98.59842		0.00		3,700,000,000	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.74565		0.00		0	0.00
IPL6	On 28/09/2017	Spot Bond	8.94000		103.52923	8.94000	103.50463		0.00		0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.21752		0.00		0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.19211		0.00		0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000	0.00000	99.59575		0.00		0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.78156		0.00		0	0.00
IV014	On 22/06/2015	Spot Bond	8.21000		104.87149	8.21000	104.84800		0.00		0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000	0.00000	103.17241		0.00		0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	99.90904		0.00		0	0.00
IV017	On 31/01/2022	Spot Bond	3.38000		97.22072	3.38000	127.73527		0.00		0	0.00
IV019	On 31/03/2028	Spot Bond	3.57000		143.57421	3.57000	148.78566		0.00		0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.49249		0.00		0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.23393		0.00		0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.09370		0.00		0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	99.82224		0.00		7,200,000,000	3,600,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	101.62563		0.00		0	0.00
IV030	On 31/01/2025	Spot Bond	3.65000		99.94835	3.65000	108.05226		0.00		0	0.00
IV030A	On 31/01/2025	Spot Bond	3.65000		99.86503	3.65000	108.05226		0.00		0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000	0.00000	99.83624		0.00		0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000	0.00000	100.52596		0.00		0	0.00
IV08	On 30/04/2018	Spot Bond	10.50500		109.21993	10.50500	109.18954		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
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.82315			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.67000	142.05925		3.67000	141.97731			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000	86.90476		100.00000	86.69834			0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000	84.10138		100.00000	83.90805			0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000	82.76644		100.00000	82.57919			0	0.00
IVA523	On 04/06/2015	Spot Bond	6.40000	99.98247		6.40000	99.98247			0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000	99.89491		6.40000	99.85992			0	0.00
IVA528	On 09/07/2015	Spot Bond	6.45000	99.40277		6.45000	99.61274			0	0.00
IVA529	On 16/07/2015	Spot Bond	6.45000	99.28069		6.45000	99.49015			0	0.00
IVA530	On 23/07/2015	Spot Bond	6.45000	99.15892		6.45000	99.36786			0	0.00
IVA531	On 30/07/2015	Spot Bond	6.60000	99.01527		6.60000	98.73244			0	0.00
IVA534	On 20/08/2015	Spot Bond	6.60000	98.64438		6.60000	98.57405			0	0.00
IVA537	On 03/09/2015	Spot Bond	6.60000	98.39866		6.60000	98.32868			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	100.00000		0.00000	100.91337			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.72100		10.00000	109.69200			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.93522			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.16231			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.29427			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.28983			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.01189			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.09963			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.10670			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.12083			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.05724			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.95853			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.76446			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.63653			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.41075			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.17273			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.17104			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.25859			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.84240			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.52090			0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.40196			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.43790			0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.43790			0	0.00
IVC036	On 16/07/2019	Spot Bond	9.30500		103.52393		9.30500	103.49792			0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		15.94092		100.00000	15.90525			0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.11799		100.00000	11.09076			0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.94388			0	0.00
IVC040	On 24/07/2021	Spot Bond	9.44000		102.97601		9.44000	102.94977			0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.77889			0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.43276			0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.56754			0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	104.46178			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.80898			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.83171			0	0.00
IVC047	On 27/10/2015	Spot Bond	7.01000	100.94819		7.01000	100.92933			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.65055			0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.31013			0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.01989			0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.68910			0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.49474			0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.53974			0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.01865			0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.56461			0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.74007			0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.90328			0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.76981			0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.90545			0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	53.09706		100.00000	52.96843			150,000,000	75,000,000.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.97795			0	2,500,000,000.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.96151			0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.76839			0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.91051			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	86.87351		100.00000	86.66667			0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.22360			0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.80511			0	0.00
KW01	On 31/10/2027	Spot Bond	8.65000	137.75149		8.65000	137.71979			0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.44903			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.76946			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.05595			0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.53010			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.13618			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.40500		97.44982		10.40500	97.42295			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		102.65384		9.71000	102.62696			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.74562			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.97000		99.81876		8.97000	99.79457			0	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.10000		97.72638		9.10000	97.70263			2,800,000,000	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	10.07500		99.17247		10.07500	99.14555			0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000		0.00000	99.82206			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.68148			0	0.00
LHL02	On 13/12/2015	Spot Bond	8.03000		101.10837		8.03000	101.08650			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.65230			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.29637			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.32233			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.33257			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.35636			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.41627			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.53208			0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.91295			0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.39055			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.03452			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MAQ071	On 11/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.81221			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.68334			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.69580			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.73529			0	0.00
MBC024	On 05/09/2015	Spot Bond	100.00000	79.86871		100.00000	0.00000			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.36207			0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.05488			0	50,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.35435			0.00	2,500,000,000
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.06141			0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.25159			0.00	1,000,000,000
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.02385			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.54411			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.54416			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.55632			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.92299			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.99540			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.07128			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	61.41475		100.00000	61.26597			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	22.47087		100.00000	22.41583			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	21.76363		100.00000	21.71032			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	21.84999		100.00000	21.79648			0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	20.99478		100.00000	20.94391			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000	21.96059		100.00000	21.90739			0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.73026			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond		8.96500	101.43908		8.96500	101.41478			0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.98500	100.96506		8.98500	100.94082			0	0.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	103.35815			0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.17812			0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	103.19312			0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	103.33496			0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.18500	101.91449		8.18500	101.89215			0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.95500	105.03993		8.95500	105.01451			0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.69500	105.66586		9.69500	105.63823			0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.49118			0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.54306			0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.75500	103.77729		9.75500	103.83193			0	0.00
MGL01	On 15/09/2015	Spot Bond		7.18000	102.19940		7.18000	102.17970			0	2,470,000,000.00
MIIL02	On 31/05/2017	Spot Bond		9.11000	99.53884		9.11000	99.51461			0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.64807			0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.57000	105.44386		9.57000	104.29257			800,000,000	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.00000		0.00000	100.01862			0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	25.89841		100.00000	25.83567			0	0.00
MQB02	On 31/05/2017	Spot Bond		8.81000	99.53289		8.81000	99.50945			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.13000	103.90869		7.13000	103.88854			0	0.00
MTN04	On 13/07/2017	Spot Bond		8.80000	106.48926		8.80000	106.46393			0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.73701		100.89771	6.72055			0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.82496		100.61875	6.80834			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NAM01	On 19/11/2022	Spot Bond	9.13500		95.71733		9.13500	95.69410			0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.71000		101.63148		7.71000	101.61024			0	500,000,000.00
NBK11A	On 28/11/2020	Spot Bond	9.27500		98.69146		9.27500	98.66715			0	0.00
NBK12A	On 19/03/2021	Spot Bond	9.02000		103.55895		9.02000	103.53412			0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.47000		103.56285		9.47000	103.53681			0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.16857			200,000,000	100,000,000.00
NBK14A	On 26/06/2021	Spot Bond	9.38000		103.69227		9.38000	103.68928			0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.21305			0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.62000		98.71993		9.62000	98.68464			0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.24325			0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.25000		98.01707		10.25000	97.99001			14,000,000,000	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.87417			0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.43000		98.09357		10.43000	98.06632			1,000,000,000	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.23847			0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.38500		99.60990		9.38500	99.58494			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.33538			0	0.00
NBK19A	On 01/06/2022	Spot Bond	9.77000		99.45546		9.77000	99.42954			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.12800			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK20A	On 01/06/2026	Spot Bond	10.50000		99.21013		10.50000	99.18239			636,000,000	636,000,000.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.43352			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.46856			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.47085			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.48324			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.00000		0.00000	100.51070			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.51715			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.00000		0.00000	100.97404			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.05851			0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.01000		103.25233		7.01000	103.23288			4,400,000,000	5,140,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.20434			0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.98500		111.05335		8.98500	111.02683			6,800,000,000	3,160,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.82500		38.06515		10.82500	38.05443			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.02542			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.75500		103.08134		7.75500	103.06004			0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.48262			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	96.69228			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.03803			0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.79614			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.77903			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	93.15935			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.18151			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.44204			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.61045			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.52748			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.85589			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.47663			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.45922			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.45818			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.70581			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.68035			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.99500		107.08246		9.99500	106.00134			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.67003			0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.03000		105.84840		10.03000	104.87462			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.68035			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.51090			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.51156			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.69688			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.71753			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.04158			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.19102			0	0.00
NED11	On 17/09/2015	Spot Bond	7.12000		103.17684		7.12000	103.15712			4,400,000,000	1,400,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.90644			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	98.85772			0	0.00
NED15	On 08/04/2024	Spot Bond	10.16500		104.70888		10.16500	103.47288			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	99.94185			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	101.15940			0	0.00	
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	101.17436			0	0.00	
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.05484			0	0.00	
NEDH1A	On 20/11/2018	Spot Bond	9.44500		116.84858		9.44500	116.81928			0	0.00	
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.12308			0	0.00	
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.72100		10.00000	109.69200			0	0.00	
NILB10	On 08/12/2016	Spot Bond	2.15000		168.72755		2.15000	168.63710			0	0.00	
NILB11	On 31/01/2025	Spot Bond	2.51000		97.54087		2.51000	111.11995			0	0.00	
NILB12	On 07/12/2033	Spot Bond	3.45000		183.15428		3.45000	183.04726			0	0.00	
NILB13	On 31/01/2025	Spot Bond	2.90000		107.31950		2.90000	107.25638			0	0.00	
NILB14	On 31/03/2028	Spot Bond	3.16000		149.09845		3.16000	139.77213			0	0.00	
NILB15	On 31/03/2028	Spot Bond	3.07000		151.31430		3.07000	151.22843			0	0.00	
NMP20N	On 24/07/2020	Spot Bond	8.80500		105.60268		8.80500	105.57755			0	0.00	
NQ1A10	On 22/05/2020	Spot Bond	9.43500		104.16185		9.43500	104.29281			0	0.00	
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.26364			0	0.00	
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.24965			0	0.00	
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.25844			0	0.00	
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.25320			0	0.00	
NQ1A19	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.26859			0.00	3,000,000,000	1,500,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	9.63500		104.15235		9.63500	105.40294			0	0.00	
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.26370			0	0.00	
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.26020			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1B17	On 22/05/2052	Spot Bond	0.00000		100.00000		0.00000	100.28353			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.83500		104.14295		9.83500	104.26979			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.26720			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.26895			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000		100.00000		0.00000	100.29852			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.33333			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.31214			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.27419			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.75500		110.47306		8.75500	110.44720			1,200,000,000	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.47000		115.73250		9.47000	115.70340			1,200,000,000	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.04500		172.52656		2.04500	172.43460			17,400,000,000	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.40000		113.41946		10.40000	113.38805			2,240,000,000	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.07874			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.86941			100,000,000	50,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.57913			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00094			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.16696			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.17010			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.20820			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.66849		100.00000	16.62811			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		90.77194		100.00000	90.54946			0	0.00
OML01	On 27/10/2015	Spot Bond	7.02000		101.64491		7.02000	101.62589			1,600,000,000	500,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.14581			0	0.00
OML03	On 27/11/2024	Spot Bond	9.95500		95.99018		9.95500	97.71593			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
OML04	On 19/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.78372		0.00		0	0.00
OML05	On 19/03/2025	Spot Bond	10.10000	99.95628	10.10000	100.74629		0.00		0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.65000	99.96808	10.65000	100.55986		0.00		3,000,000,000	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.25000	100.18290	11.25000	100.53158		0.00		2,000,000,000	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	35.75784	100.00000	35.67121		0.00		0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.46000		0.00		0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.72100	10.00000	109.69200		0.00		0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.86068		0.00		0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.92578		0.00		0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.58632		0.00		0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.41967		0.00		0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.45195		0.00		0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.50059		0.00		0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.91760		0.00		0	0.00
PPC004	On 30/06/2021	Spot Bond	9.67000	103.68617	9.67000	105.06486		0.00		0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.73570		0.00		0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.75572		0.00		0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.76473		0.00		0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.78474		0.00		0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.87072		0.00		0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.89070		0.00		0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.79506		0.00		0	0.00
R010P	On 21/12/2025	Spot Bond	8.07000	43.42310	8.07000	43.41366		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	
R158	On 15/09/2015	Spot Bond	6.03000	104.98097	6.03000	104.96392				0.00	12,560,000,000	62,010,000,000.00
R158P	On 15/09/2015	Spot Bond	6.58500	98.19306	6.58500	98.17567				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.68500	111.19274	6.68500	111.17287				0.00	21,436,800,000	90,685,837,700.00
R159P	On 15/09/2016	Spot Bond	6.51500	92.13813	6.51500	92.12208				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.29000	121.00082	8.25000	121.30014				0.00	22,120,433,400	15,362,893,700.00
R187P	On 21/12/2026	Spot Bond	7.99000	40.47789	7.99000	40.46918				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.91000	37.79066	7.91000	37.78261				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.64500	283.84458	1.64000	283.79683				0.00	33,158,992,400	27,665,408,300.00
R202	On 07/12/2033	Spot Bond	1.77000	232.87183	1.75000	233.41645				0.00	13,430,991,300	25,593,942,600.00
R2023	On 28/02/2023	Spot Bond	8.11000	99.98443	8.07000	100.18696				0.00	53,497,900,000	35,894,814,800.00
R203	On 15/09/2017	Spot Bond	7.26500	103.85368	7.25000	103.86499				0.00	68,017,600,000	93,805,470,700.00
R2030	On 31/01/2030	Spot Bond	8.66000	97.32323	8.66000	97.30044				0.00	01,478,400,000	61,363,368,200.00
R2032	On 31/03/2032	Spot Bond	8.75500	97.06417	8.75500	97.04145				0.00	41,249,999,800	86,349,539,400.00
R2037	On 31/01/2037	Spot Bond	8.86500	99.42732	8.86500	99.40349				0.00	83,320,300,000	47,234,483,400.00
R204	On 21/12/2018	Spot Bond	7.56000	104.98825	7.53500	105.04405				0.00	89,449,429,200	04,417,740,100.00
R2044	On 31/01/2044	Spot Bond	8.95500	100.89766	8.95500	100.87324				0.00	22,579,188,900	80,615,081,000.00
R2048	On 28/02/2048	Spot Bond	8.95500	100.12335	8.95500	100.09952				0.00	64,553,760,000	73,171,296,100.00
R207	On 15/01/2020	Spot Bond	7.79500	100.73459	7.75500	100.86412				0.00	61,291,370,400	54,310,555,800.00
R208	On 31/03/2021	Spot Bond	7.91500	95.85206	7.87000	96.03198				0.00	44,601,212,300	85,971,018,300.00
R209	On 31/03/2036	Spot Bond	8.83500	76.68955	8.81500	76.82466				0.00	62,448,700,000	70,365,669,900.00
R210	On 31/03/2028	Spot Bond	1.67500	176.14196	1.67000	176.14634				0.00	7,292,098,500	39,392,657,100.00
R211	On 31/01/2017	Spot Bond	0.60000	133.27001	0.55000	133.31193				0.00	13,520,164,800	27,920,976,000.00
R212	On 31/01/2022	Spot Bond	1.57000	138.59573	1.53000	138.85937				0.00	21,315,147,100	47,858,799,100.00
R213	On 28/02/2031	Spot Bond	8.73000	87.17458	8.70000	87.38195				0.00	27,621,106,600	57,080,900,600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R214	On 28/02/2041	Spot Bond	8.87000	77.83908	8.87000	77.82072					0.00	96,280,300,000	42,736,538,400.00
R228C	On 15/09/2015	Spot Bond	6.58500	98.19306	6.58500	98.17567					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.50500	95.14669	6.50500	95.13014					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.51500	92.13813	6.51500	92.12208					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.65500	99.70912	6.65500	99.69100					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.52500	96.56764	6.52500	96.55061					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.50500	93.53557	6.50500	93.51913					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.56500	90.50793	6.56500	90.49187					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.22500	86.49609	7.22500	86.47923					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.27500	83.37795	7.27500	83.36159					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.54000	79.82817	7.54000	79.81194					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.52000	76.98055	7.52000	76.96494					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.50000	74.24883	7.50000	74.23381					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.49000	71.59649	7.49000	71.58203					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.71500	68.26157	7.71500	68.24738					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.69500	65.79639	7.69500	65.78275					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.79000	63.00940	7.79000	62.99618					0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.76000	60.76191	7.76000	60.74920					0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.73000	58.61152	7.73000	58.59931					0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.70000	56.55359	7.70000	56.54185					0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.66000	54.62599	7.66000	54.61472					0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.62000	52.78447	7.62000	52.77362					0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.19000	48.38715	8.19000	48.37648					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
R346C	On 21/12/2024	Spot Bond	8.15000	46.65445		8.15000	46.64421			0	0.00
R347C	On 21/06/2025	Spot Bond	8.11000	45.00112		8.11000	44.99129			0	0.00
R348C	On 21/12/2025	Spot Bond	8.07000	43.42310		8.07000	43.41366			0	0.00
R349C	On 21/06/2026	Spot Bond	8.03000	41.91656		8.03000	41.90750			0	0.00
R350C	On 21/12/2026	Spot Bond	7.99000	40.47789		7.99000	40.46918			0	0.00
R351C	On 21/06/2027	Spot Bond	7.95000	39.10366		7.95000	39.09529			0	0.00
R352C	On 21/12/2027	Spot Bond	7.91000	37.79066		7.91000	37.78261			0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.87563			0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	103.48770			0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	102.33979			0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.05720			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	29.00800		100.00000	28.93773			0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	14.87776		100.00000	14.84132			0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	34.31397		100.00000	34.23083			0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	86.96775		100.00000	86.76644			0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	31.86350		100.00000	33.80251			0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000	19.44404		100.00000	19.39589			0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	20.43406		100.00000	20.37962			0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.51340		100.00000	8.48875			0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	15.53673		100.00000	15.49533			0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	12.58758		100.00000	12.55404			0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.68367		100.00000	9.65787			0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.86168			0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.73381			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RDFB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.16915			0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.17770			0	0.00
RDFC18	On 25/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.19371			0	0.00
RDFC21	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.40548			0	0.00
RDFC22	On 24/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.41531			0	0.00
RDFC23	On 25/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.16541			0	0.00
RDFC24	On 25/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.17234			0	0.00
REB01	On 21/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.30838			0	0.00
REBC01	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.25565			0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		15.65057	100.00000		15.61265			0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		10.97888	100.00000		10.95228			0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.09613	100.00000		9.07409			0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.40519	100.00000		8.38483			0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.40806			0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.21219			0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.64869			0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.96260			0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.05736			0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.14670			0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	99.91972			0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.20129			0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.95229			0	0.00
RMBI06	On 24/07/2038	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
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	88.29437			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	83.65676			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	91.85492			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	90.97273			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.10436			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	84.45308			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	94.81272			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		106.08492		12.35000	106.04981			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.45525		100.00000	14.42022			0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.75473			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		5.57728		100.00000	5.56391			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		37.86881		100.00000	37.77607			0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		55.87162		100.00000	55.73627			0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.43310		100.00000	14.38039			0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		40.91399		100.00000	40.81488			0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.75580			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	78.82348			0	0.00
RW21	On 21/04/2021	Spot Bond	9.17000		104.77847		9.17000	104.75280			0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.52000		99.81501		9.52000	99.78951			0	0.00
RW28	On 10/12/2028	Spot Bond	9.96000		85.50514		9.96000	101.92762			0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.22513			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.88500		104.33969		7.88500	104.31776			0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		109.72100		10.00000	109.69200			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.16081			0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond	9.49000	100.47237	9.49000	100.44693		0.00		0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	101.70368		0.00		0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	102.91037		0.00		0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000	0.00000	102.17760		0.00		0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.33773		0.00		0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.94230		0.00		0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000	0.00000	100.04875		0.00		0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000	100.00000	0.00000	100.96041		0.00		0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000	100.00000	0.00000	100.18501		0.00		0	0.00
SBK23	On 28/05/2027	Spot Bond	11.67000	99.54422	11.67000	99.69838		0.00		4,000,000,000	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.03500	99.70229	9.03500	99.67822		0.00		4,740,000,000	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.52000	104.55285	7.52000	104.53175		0.00		0	0.00
SBN29	On 15/09/2015	Spot Bond	8.00500	104.41424	8.00500	104.39185		0.00		0	0.00
SBN31	On 15/09/2015	Spot Bond	7.28000	104.62157	7.28000	104.60112		0.00		0	0.00
SBN33	On 15/09/2017	Spot Bond	8.65000	101.00574	8.65000	100.98250		0.00		0	0.00
SBN34	On 15/09/2015	Spot Bond	7.42500	104.58004	7.42500	104.55920		0.00		0	0.00
SBN35	On 15/09/2015	Spot Bond	8.04500	104.40283	8.04500	104.38032		0.00		0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.64401		0.00		0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.26486		0.00		0	0.00
SBS13	On 22/09/2017	Spot Bond	8.30000	103.02340	8.30000	103.00062		0.00		0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.14341		0.00		0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.53224		0.00		0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	102.73843		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
SBS19	On 23/06/2021	Spot Bond	9.63000		107.05396		9.63000	107.02630			0	0.00
SBS20	On 15/05/2026	Spot Bond	10.15000		99.90922		10.15000	99.88233			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.45906			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.38873			0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.38345			0	0.00
SBS25	On 24/05/2019	Spot Bond	9.11500		99.48263		9.11500	99.45854			0	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		24.54733		100.00000	24.49241			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.61000		105.93124		9.61000	105.90378			0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.59638			0	0.00
SBS29	On 12/06/2019	Spot Bond	9.12000		98.41642		9.12000	98.39231			0	0.00
SBS3	On 25/05/2026	Spot Bond	10.16000		87.45250		10.16000	87.42896			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.34619			0	0.00
SBS31	On 27/06/2027	Spot Bond	9.90000		99.01853		9.90000	98.99225			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.53143			0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.57349			0	0.00
SBS34	On 19/09/2024	Spot Bond	10.05000		102.40797		10.05000	102.38068			2,900,000,000	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.73025			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000		0.00000	100.74973			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.15500		98.39119		9.15500	98.36686			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.35000		95.58889		10.35000	95.56225			6,000,000,000	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.85000		95.10763		10.85000	95.07988			0	50,000,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.57000		95.87040		9.57000	95.84605			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.51500		108.69429		7.51500	108.67214			140,000,000	10,400,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.25000		125.00118		2.25000	271.83894			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond	1.16000		103.05235		1.16000	132.00545			0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		26.14908		100.00000	26.08573			0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.07608			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		25.58623		100.00000	25.52424			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		166.12848		0.00000	82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.82000		116.49544		1.82000	130.61092			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.10714		6.50000	101.08947			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.75990			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.42077			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.98992			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.75000		103.78730		8.75000	103.76288			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.50150			0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.33390			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.53460			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		34.14737		100.00000	34.06464			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.72100		10.00000	109.69200			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.84164			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.74331			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		38.64373		100.00000	38.55012			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS17U	On 30/09/2016	Spot Bond	100.00000		46.91446	100.00000	46.80081		0.00		0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		38.85925	100.00000	38.76511		0.00		0	0.00
SHS19	On 10/09/2017	Spot Bond	9.59000		103.50794	9.59000	103.48159		0.00		0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.01663		0.00		0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.22389		0.00		0	0.00
SLI2	On 15/08/2016	Spot Bond	7.93500		104.81663	7.93500	104.79410		0.00		2,280,000,000	1,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.28500		99.31402	9.28500	101.00832		0.00		0	0.00
SNT01	On 15/09/2017	Spot Bond	8.65000		101.00574	8.65000	100.98250		0.00		8,040,000,000	4,020,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.29131		0.00		0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.34896		0.00		0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.69554		0.00		0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.27680		0.00		0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.28423		0.00		0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.17508		0.00		0	0.00
SSA01	On 28/06/2016	Spot Bond	8.35000		105.47249	8.35000	105.44879		0.00		0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.18699		0.00		0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.02987		0.00		0	0.00
SSA06	On 16/04/2020	Spot Bond	9.46000		95.72433	9.46000	95.70016		0.00		4,000,000,000	2,140,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.01638		0.00		0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.59323		0.00		0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.82123		0.00		0	0.00
SSN004	On 31/03/2021	Spot Bond	9.44000		89.36253	9.44000	89.34000		0.00		0	0.00
SSN005	On 31/03/2021	Spot Bond	9.44000		89.36253	9.44000	89.34000		0.00		0	0.00
SSN007	On 15/01/2020	Spot Bond	9.17500		95.70291	9.17500	95.67920		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
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.72129		0.00		0	0.00
SSN009	On 15/09/2017	Spot Bond	8.13000		102.06298	8.13000	102.04088		0.00		0	0.00
SSN011	On 31/01/2025	Spot Bond	2.40000		111.81578	2.40000	112.18123		0.00		0	0.00
SSN012	On 21/12/2018	Spot Bond	8.84500		101.11784	8.84500	101.09379		0.00		0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		100.22882	8.50000	100.20592		0.00		0	0.00
SSN017	On 21/12/2026	Spot Bond	10.29000		106.17780	10.29000	106.14854		0.00		0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.03614		0.00		0	0.00
SSN021	On 28/02/2031	Spot Bond	10.57000		74.72595	10.57000	74.70504		0.00		0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.95601		0.00		0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.98990		0.00		0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000	0.00000	101.58706		0.00		0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.10591		0.00		0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	99.35940		0.00		0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.21057		0.00		0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000		100.00000	0.00000	101.74901		0.00		0	0.00
SSN034	On 02/06/2020	Spot Bond	100.00000		10.91064	100.00000	1.55276		0.00		0	35,000,000,000.00
SY1230	On 09/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.91259		0.00		0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.89475		0.00		0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.77298		0.00		0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		100.00000	0.00000	98.49314		0.00		0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.17661		0.00		0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.36736		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
SY1238	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.36713			0	0.00
SY1239	On 04/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.47212			0	0.00
SY1240	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.74188			0	0.00
SY1241	On 18/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.67857			0	0.00
SY1242	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.68848			0	0.00
SY1243	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.69221			0	0.00
SY1244	On 18/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.67076			0	0.00
SY1245	On 17/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.59775			0	0.00
SY1246	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.61759			0	0.00
SY1247	On 28/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.49173			0	0.00
SZ18	On 30/09/2015	Spot Bond		6.49000	104.08466		6.49000	104.06654			0	9,001,400.00
SZ25	On 30/09/2025	Spot Bond		8.90000	102.26655		8.90000	102.24222			0	0.00
T12A10	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.28237			0	0.00
T12A11	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.30454			0	0.00
T12A12	On 21/02/2048	Spot Bond		9.40500	96.56786		9.40500	96.54347			0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	55.96374		100.00000	55.82817			0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.86694			0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.59975			0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.03629			0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.43935			0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.51200			0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.37823			0	0.00
TFS133	On 28/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.69660			0	0.00
TFS134	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.68254			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.71550			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.93500		103.88148		7.93500	103.85915			0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.90785			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.93205			0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.97125		7.83000	102.94941			0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.89454			0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.92479			0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.99888			0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.89454			0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.92479			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		86.15238		7.16000	102.69810			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.98402			0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.97919			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.09504			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.07937			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.55092			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.49716			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.89333			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.93205			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.31106		8.73000	103.28668			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.63290			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.92479			0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.00500		93.00954		9.00500	100.93768			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.46644			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.94516			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.98644			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.97315			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.98913			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.09263			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.08781			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.06725			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.46727			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.47205			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.47519			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.27865			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.28794			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.35500		101.11756		9.35500	101.95094			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.28237			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.29536			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.26500		99.94778		9.26500	99.92277			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.28949			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.30454			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.37500		89.40177		9.37500	98.82282			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.31205			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.31205			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.32146			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.32146			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.34162			0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.34162			0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.35149			0	0.00
TH12C4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.35112			0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.46076			0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.46076			0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.66364			0	0.00
TH12D4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.47064			0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.94639			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.49771		101.06155	6.48164			0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.13539			0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.92806			0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.31410			0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.92806			0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.94028			0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.94639			0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.92073			0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.94028			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.00745			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.00745			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.00745			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.10508			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.12947			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.09898			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.58577			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.61612			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.60398			0	0.00
TL20	On 22/02/2020	Spot Bond	9.70500		88.12213		9.70500	88.06701			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		109.72100		10.00000	109.69200			0	0.00
TN17	On 14/11/2017	Spot Bond	8.35000		102.49352		8.35000	102.47074			19,400,000,000	7,450,000,000.00
TN20	On 17/09/2020	Spot Bond	9.60000		105.91459		9.60000	105.88760			26,401,600,000	11,910,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.63714		100.00000	1.63313			0	0.00
TN23	On 06/11/2023	Spot Bond	9.78000		106.62405		9.78000	106.59638			20,540,000,000	9,370,000,000.00
TN25	On 19/08/2025	Spot Bond	10.01000		99.53863		10.01000	99.51178			22,400,000,000	15,650,000,000.00
TN27	On 14/11/2027	Spot Bond	10.05000		92.45665		10.05000	92.43201			19,000,000,000	9,870,000,000.00
TN30	On 09/10/2030	Spot Bond	10.43000		102.13684		10.43000	102.10847			5,440,000,000	2,720,000,000.00
TN40	On 09/10/2040	Spot Bond	10.79000		101.29913		10.79000	101.27005			2,000,000,000	1,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.88975			24,100,000,000	12,550,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.12569			0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.41612			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.42643			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.42743			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.47796			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.58271			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	100.42696			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.72100		10.00000	109.69200			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.17016			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.19384			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.04951			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.79231			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.13841		10.00000	100.11071			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.13496		9.75000	100.10795			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.13430		100.00000	10.10730			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.57342			0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.66800			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		9.19792		100.00000	9.16067			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		9.80035		100.00000	9.76068			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.72045			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		10.16181		100.00000	10.12067			0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.73094			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		10.46303		100.00000	10.42066			0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	102.02323			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		14.13788		100.00000	14.08063			0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	102.66258			0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		18.17418		100.00000	18.10060			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSE01U	On 31/07/2019	Spot Bond	100.00000		12.43916		100.00000	12.40902			0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.87389			0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.34834			0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.10402			800,000,000	200,000,000.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.83721			0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.56175			0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.29484			0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	103.04969			0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.86936			0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.23957			0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	96.75835			0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	96.43381			0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	95.75039			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	95.52909			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		100.00000		0.00000	95.17763			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		100.00000		0.00000	94.85418			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	94.48056			0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.65345			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	94.21138			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000		100.00000		0.00000	97.07829			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000		100.00000		0.00000	93.46042			0	0.00
TSP191	On 26/05/2016	Spot Bond	0.00000		100.00000		0.00000	93.12832			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.43330		100.00000	13.40077			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.27288			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TWC087	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
TWC089	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.30160			0	0.00	
TWC090	On 21/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.35191			0	0.00	
TWC092	On 10/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.92717			0	0.00	
TWC093	On 13/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.89151			0	0.00	
TWC094	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.85585			0	0.00	
TWC095	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.82759			0	0.00	
TWC096	On 24/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.80236			0	0.00	
TWC097	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.74990			0	0.00	
TWC098	On 06/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.44088			0	0.00	
TWC099	On 18/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.30623			0	0.00	
TWC100	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.17877			0	0.00	
TWC101	On 26/08/2015	Spot Bond	100.00000		81.65548	100.00000	100.00000				0.00	31,400,000,000	22,500,000,000.00
TWC102	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.14411			0	0.00	
TWC103	On 25/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.16349			0	300,000,000.00	
TWCJ17	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
TWCJ18	On 13/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.99288			0	0.00	
TWCJ19	On 26/08/2015	Spot Bond	100.00000		81.65548	100.00000	81.47321				0.00	800,000,000	800,000,000.00
TWCM17	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
TWCM18	On 13/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.91205			0	0.00	
TWCM19	On 26/08/2015	Spot Bond	100.00000		81.65548	100.00000	81.47321				0.00	1,500,000,000	1,500,000,000.00
UG21	On 02/03/2021	Spot Bond		9.27000	108.98969		9.27000	108.96287			0	0.00	
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
VJA01U	On 20/01/2023	Spot Bond			100.00000		7.36523	100.00000	8.80243				0.00	0	0.00
VJA02U	On 20/04/2023	Spot Bond			100.00000		9.23549	100.00000	9.19592				0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond			100.00000		7.19523	100.00000	8.59880				0.00	0	0.00
VJB02U	On 20/04/2023	Spot Bond			100.00000		9.13014	100.00000	9.09102				0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond			0.00000		100.00000	0.00000	102.52593				0.00	0	0.00
VKC07	On 04/09/2015	Spot Bond			0.00000		100.00000	0.00000	100.47540				0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond			100.00000		80.04386	100.00000	79.86871				0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond			0.00000		100.00000	0.00000	101.36733				0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond			0.00000		100.00000	0.00000	101.37435				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond			0.00000		100.00000	0.00000	100.57051				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond			0.00000		100.00000	0.00000	100.57132				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond			0.00000		100.00000	0.00000	101.34880				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond			0.00000		100.00000	0.00000	101.38485				0.00	0	0.00
VKE06	On 08/05/2018	Spot Bond			0.00000		100.00000	0.00000	100.56183				0.00	0	0.00
VKE07	On 08/06/2020	Spot Bond			0.00000		100.00000	0.00000	99.91478				0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond			100.00000		6.91522	100.00000	8.26341				0.00	0	0.00
VPA02U	On 20/04/2023	Spot Bond			100.00000		8.84374	100.00000	8.80584				0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond			100.00000		6.74521	100.00000	8.05978				0.00	0	0.00
VPB02U	On 20/04/2023	Spot Bond			100.00000		8.73838	100.00000	8.70094				0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond			100.00000		0.00031	100.00000	0.00031				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond			7.07500		105.26940	7.07500	105.24951				0.00	17,800,000,000	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond			1.09000		243.22184	1.09000	243.09842				0.00	0	100,000,000.00
WSP2	On 28/05/2017	Spot Bond			7.75000		102.44458	7.75000	102.42341				0.00	10,000,000,000	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond			8.09000		103.23554	8.09000	103.21330				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	
WSP4	On 28/05/2020	Spot Bond	8.38000	102.67383		8.38000	102.65093			0	0.00	
WSP5	On 28/05/2021	Spot Bond	8.57000	102.17104		8.57000	102.14775			5,400,000,000	2,941,000,000.00	
Z014	On 30/06/2015	Spot Bond	5.98000	99.59208		5.98000	99.57583			0	0.00	
Z020	On 19/10/2015	Spot Bond	5.91000	97.84536		5.91000	97.82987			0	0.00	
Z071	On 01/07/2015	Spot Bond	5.98000	99.57583		5.98000	99.55959			0	0.00	
Z083	On 30/09/2019	Spot Bond	7.48000	72.82665		7.48000	72.81212			0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000	72.70916		100.00000	72.56461			0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000	40.80589		100.00000	40.72847			0	0.00	
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>11,480,728,100</b>	<b>'50 882 151 100.00</b>
<b>Grand Total:</b>										<b>0.00</b>	<b>11,480,798,515</b>	<b>'50 886 461 034.00</b>