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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/06/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
Derivatives													
\$ / R	On 12/06/2015	Foreign Exchange Future		12.38990	12.38990		12.34740	12.34740		18.55	0.00	223,826	342,337.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	0.00000	0.00000	0.00000	0.00000	0.000	41.67	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	42.13	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	43.26	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	0.00000	0.00000	0.00010	0.00000	0.000	47.36	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	0.00010	0.00000	0.00020	0.00000	0.000	47.81	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	0.00380	0.00000	0.00710	0.00001	0.004	43.58	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	909.90460	0.90990	867.41440	0.86741	909.905	38.60	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	889.90470	0.88990	847.41620	0.84742	889.905	37.84	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	0.00470	0.00000	0.01620	0.00002	0.005	37.84	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	789.90550	0.78991	747.43020	0.74743	789.906	34.01	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	739.90600	0.73991	697.44220	0.69744	739.906	32.10	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	0.00800	0.00001	0.12700	0.00013	0.008	27.12	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	0.00850	0.00001	0.16390	0.00016	0.009	26.36	0.00	0	1,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.93	Call	459.97680	0.45998	418.22740	0.41823	459.977	24.67	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Call	390.14310	0.39014	349.30730	0.34931	390.143	23.76	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	0.24310	0.00024	1.90730	0.00191	0.243	23.76	0.00	0	34,801.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	0.33570	0.00034	2.40680	0.00241	0.336	23.50	0.00	0	7,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	350.36200	0.35036	310.42790	0.31043	350.362	23.24	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	261.74690	0.26175	225.55350	0.22555	261.747	22.06	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.15	Call	242.37950	0.24238	207.45300	0.20745	242.380	21.80	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.22	Call	176.52890	0.17653	147.58480	0.14758	176.529	20.89	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.25	Call	149.74650	0.14975	124.10630	0.12411	149.746	20.50	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	108.19820	0.10820	88.82080	0.08882	108.198	19.85	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.39	Call	48.27370	0.04827	43.89430	0.04389	48.274	18.68	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	43.12460	0.04312	40.63200	0.04063	43.125	18.55	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	15.73470	0.01573	18.18040	0.01818	15.735	20.70	0.00	0	31,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	8.30650	0.00831	11.03850	0.01104	8.306	21.99	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	5.40380	0.00540	7.89830	0.00790	5.404	22.85	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	3.91630	0.00392	6.14620	0.00615	3.916	23.49	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	0.10520	0.00011	0.33530	0.00034	0.105	31.44	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	0.03160	0.00003	0.07340	0.00007	0.032	37.51	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	0.01240	0.00001	0.01760	0.00002	0.012	44.14	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	0.01090	0.00001	0.01420	0.00001	0.011	45.24	0.00	0	45,000.00
\$ / R	On 19/06/2015	Any day expiry			12.39130	12.39130	12.35670	12.35670		17.21	0.00	0	0.00
\$ / R	On 19/06/2015	Any day expiry	12.32	Call	164.34270	0.16434	132.77090	0.13277	164.343	17.20	0.00	0	10,000.00
\$ / R	On 25/06/2015	Any day expiry			12.40340	12.40340	12.36780	12.36780		15.92	0.00	0	1,300.00
\$ / R	On 26/06/2015	Any day expiry			12.40570	12.40570	12.37020	12.37020		15.89	0.00	0	4,394.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	0.19080	0.00019	0.19320	0.00019	0.191	22.66	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	0.79050	0.00079	0.76230	0.00076	0.790	20.50	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	136.91260	0.13691	118.89120	0.11889	136.913	16.17	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.14880	0.00015	0.21940	0.00022	0.149	37.21	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.41490	12.41490	12.38000	12.38000		15.38	0.00	0	15,883.00
\$ / R	On 02/07/2015	Any day expiry			12.41960	12.41960	12.38490	12.38490		15.36	0.00	0	0.00
\$ / R	On 02/07/2015	Any day expiry	11.80	Put	13.08770	0.01309	15.32860	0.01533	13.088	14.48	0.00	0	5,500.00
\$ / R	On 02/07/2015	Any day expiry	12.33	Put	139.35470	0.13935	154.53000	0.15453	139.355	15.25	0.00	6,000	10,000.00
\$ / R	On 02/07/2015	Any day expiry	12.60	Call	117.16740	0.11717	106.46030	0.10646	117.167	16.22	0.00	0	5,500.00
\$ / R	On 06/07/2015	Any day expiry			12.42880	12.42880	12.39460	12.39460		15.04	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	219.73380	0.21973	203.76770	0.20377	219.734	15.01	0.00	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry			12.44500	12.44500	12.41180	12.41180		14.99	0.00	0	2,492.00
\$ / R	On 20/07/2015	Any day expiry			12.46070	12.46070	12.42710	12.42710		15.01	0.00	0	2,373.00
\$ / R	On 29/07/2015	Any day expiry			12.48050	12.48050	12.44690	12.44690		15.22	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	1.78260	0.00178	2.10520	0.00211	1.783	16.49	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	4.41820	0.00442	5.26110	0.00526	4.418	14.97	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	190.39760	0.19040	181.59110	0.18159	190.398	15.96	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Call	125.39580	0.12540	119.96640	0.11997	125.396	16.88	0.00	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Put	614.89580	0.61490	643.06640	0.64307	614.896	16.88	0.00	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	5.34870	0.00535	6.86730	0.00687	5.349	30.57	0.00	0	300.00
\$ / R	On 25/08/2015	Any day expiry			12.54010	12.54010	12.50600	12.50600		15.23	0.00	0	9.00
\$ / R	On 25/08/2015	Any day expiry	12.50	Call	363.19220	0.36319	345.96800	0.34597	363.192	15.14	0.00	0	8,000.00
\$ / R	On 26/08/2015	Any day expiry			12.54230	12.54230	12.50820	12.50820		15.24	0.00	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	175.48430	0.17548	167.78980	0.16779	175.484	16.98	0.00	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	743.18430	0.74318	769.58980	0.76959	743.184	16.98	0.00	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry			12.54450	12.54450	12.51030	12.51030		15.25	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	6.08920	0.00609	6.32530	0.00633	6.089	15.82	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	13.80900	0.01381	14.40800	0.01441	13.809	14.86	0.00	0	250.00

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\$ / R	On 27/08/2015	Any day expiry	12.97	Call	210.42850	0.21043	201.11730	0.20112	210.428	16.54	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	18.37990	0.01838	17.60400	0.01760	18.380	30.29	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.55330	12.55330	12.51900	12.51900		15.16	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.57530	12.57530	12.54080	12.54080		15.27	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.58410	12.58410	12.54950	12.54950		15.24	0.00	194,604	558,556.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	5.65900	0.00566	5.53080	0.00553	5.659	16.14	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,990.29510	1.99030	1,955.56110	1.95556	1,990.295	16.05	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	14.33910	0.01434	14.17430	0.01417	14.339	15.18	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,599.07040	1.59907	1,564.30680	1.56431	1,599.070	15.14	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	14.97040	0.01497	14.80680	0.01481	14.970	15.14	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,435.59630	1.43560	1,400.86490	1.40086	1,435.596	14.75	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	22.89360	0.02289	22.77400	0.02277	22.894	14.68	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	24.88960	0.02489	24.78780	0.02479	24.890	14.59	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	27.61140	0.02761	27.53930	0.02754	27.611	14.47	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	45.42940	0.04543	46.92850	0.04693	45.429	14.27	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	49.99270	0.04999	51.70510	0.05171	49.993	14.25	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,041.63060	1.04163	1,009.09550	1.00910	1,041.631	14.22	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	57.53060	0.05753	59.59550	0.05960	57.531	14.22	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	60.23750	0.06024	62.43110	0.06243	60.238	14.21	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	80.40890	0.08041	83.56290	0.08356	80.409	14.15	0.00	0	135.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	89.45110	0.08945	93.03540	0.09304	89.451	14.13	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	135.98550	0.13599	144.01630	0.14402	135.985	14.16	0.00	0	46,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	720.08550	0.72009	693.51630	0.69352	720.086	14.16	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	692.57060	0.69257	666.59400	0.66659	692.571	14.23	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	665.76910	0.66577	640.39950	0.64040	665.769	14.30	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	652.63600	0.65264	627.57600	0.62758	652.636	14.34	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	633.27520	0.63328	608.68490	0.60868	633.275	14.39	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	589.68140	0.58968	566.20690	0.56621	589.681	14.52	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	571.67890	0.57168	548.69120	0.54869	571.679	14.57	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.30	Put	247.15580	0.24716	259.91400	0.25991	247.156	14.70	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.40	Put	293.22780	0.29323	307.63910	0.30764	293.228	14.88	0.00	0	4,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	427.80800	0.42781	409.26780	0.40927	427.808	15.06	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	326.62830	0.32663	313.28270	0.31328	326.628	15.68	0.00	500	650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	278.92070	0.27892	267.52130	0.26752	278.921	16.12	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	251.17790	0.25118	240.95330	0.24095	251.178	16.42	0.00	500	4,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	667.07790	0.66708	691.45330	0.69145	667.078	16.42	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	235.94580	0.23595	226.37760	0.22638	235.946	16.60	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	233.50460	0.23350	224.04240	0.22404	233.505	16.63	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	226.34230	0.22634	217.19460	0.21719	226.342	16.71	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	214.92710	0.21493	206.28090	0.20628	214.927	16.86	0.00	0	135.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	859.83560	0.85984	886.97140	0.88697	859.836	17.16	0.00	300	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	167.35460	0.16735	161.03850	0.16104	167.355	17.64	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	96.44420	0.09644	93.10530	0.09311	96.444	19.55	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	75.03890	0.07504	72.53910	0.07254	75.039	20.49	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	66.64360	0.06664	64.46860	0.06447	66.644	20.97	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	60.35550	0.06036	58.42030	0.05842	60.356	21.38	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.61480	12.61480	12.58010	12.58010		15.24	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	12.96470	0.01296	12.87840	0.01288	12.965	15.50	0.00	0	300.00

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\$ / R	On 28/09/2015	Any day expiry	11.15	Put	25.94360	0.02594	26.08930	0.02609	25.944	14.74	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	42.77070	0.04277	43.47350	0.04347	42.771	14.28	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	224.74610	0.22475	216.40060	0.21640	224.746	17.14	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	120.24390	0.12024	116.19820	0.11620	120.244	19.35	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	34.39070	0.03439	32.67250	0.03267	34.391	29.35	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.61920	12.61920	12.58440	12.58440		15.27	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.68070	12.68070	12.64550	12.64550		15.49	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	21.45910	0.02146	20.59530	0.02060	21.459	15.49	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	38.62990	0.03863	38.01710	0.03802	38.630	14.76	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	239.72400	0.23972	231.57350	0.23157	239.724	17.84	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	51.88090	0.05188	48.70510	0.04871	51.881	28.50	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.74220	12.74220	12.70660	12.70660		15.56	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	29.34120	0.02934	28.19990	0.02820	29.341	15.41	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	49.48100	0.04948	48.64510	0.04865	49.481	14.72	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	250.05240	0.25005	242.25750	0.24226	250.052	18.46	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	58.21310	0.05821	52.69690	0.05270	58.213	28.15	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.77080	12.77080	12.73500	12.73500		15.51	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.77740	12.77740	12.74150	12.74150		15.52	0.00	56,588	131,138.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,869.26240	1.86926	1,832.42960	1.83243	1,869.262	15.08	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	41.86240	0.04186	40.92960	0.04093	41.862	15.08	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,822.29210	1.82229	1,785.55850	1.78556	1,822.292	14.98	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,636.55140	1.63655	1,600.37530	1.60038	1,636.551	14.59	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,454.87960	1.45488	1,419.57120	1.41957	1,454.880	14.19	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	107.07730	0.10708	109.14780	0.10915	107.077	14.00	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	134.85760	0.13486	138.33160	0.13833	134.858	14.01	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	145.96080	0.14596	150.00600	0.15001	145.961	14.02	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	170.13440	0.17013	175.42430	0.17542	170.134	14.03	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	197.04690	0.19705	203.71260	0.20371	197.047	14.04	0.00	0	116,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	904.22960	0.90423	876.49790	0.87650	904.230	14.05	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	873.56040	0.87356	846.53050	0.84653	873.560	14.16	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	437.96400	0.43796	452.92730	0.45293	437.964	15.09	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	483.55190	0.48355	468.13390	0.46813	483.552	16.16	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	452.30090	0.45230	437.87290	0.43787	452.301	16.42	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	423.39140	0.42339	409.90370	0.40990	423.391	16.68	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	362.64070	0.36264	351.16580	0.35117	362.641	17.30	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	349.22590	0.34923	338.15360	0.33815	349.226	17.46	0.00	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	316.40580	0.31641	306.33700	0.30634	316.406	17.88	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	210.14610	0.21015	203.37500	0.20337	210.146	19.69	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	164.56950	0.16457	159.21290	0.15921	164.570	20.84	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	154.48930	0.15449	149.44870	0.14945	154.489	21.16	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	152.29180	0.15229	147.32380	0.14732	152.292	21.24	0.00	0	56,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	126.05450	0.12605	121.59270	0.12159	126.055	24.22	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.79990	12.79990	12.76400	12.76400		15.58	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	35.49990	0.03550	34.65970	0.03466	35.500	15.25	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	57.48810	0.05749	57.34620	0.05735	57.488	14.59	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	254.99490	0.25499	247.09840	0.24710	254.995	19.04	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	61.18930	0.06119	57.68060	0.05768	61.189	27.66	0.00	0	300.00
\$ / R	On 27/01/2016	Any day expiry			12.88480	12.88480	12.84840	12.84840		15.70	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 27/01/2016	Any day expiry	11.80	Put	163.31500	0.16331	168.56750	0.16857	163.315	13.87	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	607.50580	0.60751	591.07800	0.59108	607.506	15.87	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	560.17470	0.56017	544.94570	0.54495	560.175	16.21	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	274.95400	0.27495	267.31530	0.26732	274.954	19.50	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.92150	12.92150	12.88490	12.88490		15.64	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	124.09800	0.12410	127.10460	0.12710	124.098	13.71	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	206.76790	0.20677	201.22290	0.20122	206.768	21.41	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.95130	12.95130	12.91450	12.91450		15.70	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	170.95130	0.17095	176.86850	0.17687	170.951	13.75	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	277.96830	0.27797	270.69590	0.27070	277.968	20.05	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			12.98570	12.98570	12.94870	12.94870		15.76	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.99260	12.99260	12.95560	12.95560		15.74	0.00	2,221	6,746.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	70.13840	0.07014	70.69670	0.07070	70.138	14.43	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	126.64620	0.12665	128.47620	0.12848	126.646	13.77	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	174.03070	0.17403	180.36290	0.18036	174.031	13.66	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	181.77110	0.18177	188.32220	0.18832	181.771	13.68	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	203.52990	0.20353	210.67390	0.21067	203.530	13.76	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	215.02680	0.21503	222.47520	0.22248	215.027	13.79	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	265.19450	0.26519	273.90800	0.27391	265.195	13.93	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	447.94870	0.44795	437.17190	0.43717	447.949	17.93	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	381.58130	0.38158	372.13740	0.37214	381.581	18.78	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	338.98310	0.33898	330.62190	0.33062	338.983	19.38	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	230.06820	0.23007	227.20000	0.22720	230.068	22.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	221.35500	0.22136	218.73380	0.21873	221.355	25.08	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	40.61520	0.04062	38.60170	0.03860	40.615	26.65	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.02740	13.02740	12.99060	12.99060		15.71	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	177.69410	0.17769	182.68180	0.18268	177.694	13.63	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	285.99260	0.28599	279.78500	0.27979	285.993	20.70	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.09250	13.09250	13.05590	13.05590		15.86	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	180.52970	0.18053	186.04800	0.18605	180.530	13.48	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	289.71730	0.28972	285.70500	0.28570	289.717	21.38	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.16460	13.16460	13.12820	13.12820		15.89	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	187.75450	0.18775	195.49800	0.19550	187.755	13.47	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	316.60020	0.31660	306.31770	0.30632	316.600	22.69	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.18780	13.18780	13.15150	13.15150		15.96	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	309.53840	0.30954	317.35840	0.31736	309.538	13.81	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	372.02200	0.37202	367.73330	0.36773	372.022	20.71	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.19480	13.19480	13.15850	13.15850		15.95	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.20410	13.20410	13.16790	13.16790		15.94	0.00	0	3,800.00
\$ / R	On 28/06/2016	Any day expiry			13.23600	13.23600	13.19950	13.19950		16.07	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	198.74470	0.19874	200.70050	0.20070	198.745	13.56	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	348.04370	0.34804	348.77910	0.34878	348.044	24.02	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.29670	13.29670	13.26060	13.26060		16.20	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	207.63310	0.20763	212.29350	0.21229	207.633	13.61	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	377.89820	0.37790	379.02190	0.37902	377.898	25.38	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.35960	13.35960	13.32390	13.32390		16.31	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	217.68670	0.21769	220.57750	0.22058	217.687	13.69	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	363.06530	0.36307	357.96440	0.35796	363.065	25.69	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
\$ / R	On 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			13.40980		13.40980		13.37450	13.37450		16.40	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.42870		13.42870		13.39350	13.39350		16.41	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	226.84180		0.22684		231.99130	0.23199	226.842	13.75	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	332.61610		0.33262		331.12320	0.33112	332.616	25.33	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.48730		13.48730		13.45250	13.45250		16.58	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	235.16010		0.23516		239.13160	0.23913	235.160	13.81	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	315.86740		0.31587		312.08530	0.31209	315.867	25.35	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.55640		13.55640		13.52210	13.52210		16.64	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	241.06420		0.24106		245.56250	0.24556	241.064	13.81	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	287.76750		0.28777		284.37110	0.28437	287.768	25.12	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.59000		13.59000		13.55580	13.55580		16.70	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.60040		13.60040		13.56640	13.56640		16.71	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	239.61910		0.23962		243.37490	0.24337	239.619	13.69	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	257.58090		0.25758		257.41930	0.25742	257.581	24.62	0.00	0	250.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.38990		12.38990		12.34740	12.34740		18.55	0.00	83	228.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.58410		12.58410		12.54950	12.54950		15.24	0.00	75	705.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.77740		12.77740		12.74150	12.74150		15.52	0.00	14	43.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.99260		12.99260		12.95560	12.95560		15.74	0.00	19	31.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.20410		13.20410		13.16790	13.16790		15.94	0.00	0	0.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.18930		19.18930		19.17690	19.17690		16.34	0.00	6,862	24,586.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	19.43	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	0.10500		0.00011		0.13420	0.00013	0.105	26.39	0.00	0	14,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.47730		19.47730		19.47760	19.47760		14.18	0.00	1,869	27,894.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	85.84350		0.08584		82.97330	0.08297	85.844	13.75	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	110.81190		0.11081		108.29410	0.10829	110.812	13.77	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	181.75340		0.18175		180.69720	0.18070	181.753	13.83	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	248.47200		0.24847		249.72730	0.24973	248.472	15.56	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.76880		19.76880		19.76690	19.76690		14.29	0.00	5,306	11,508.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	133.92060		0.13392		135.52200	0.13552	133.921	13.49	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	600.13330		0.60013		602.03230	0.60203	600.133	15.04	0.00	0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	480.70190		0.48070		482.63410	0.48263	480.702	15.62	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.10020		20.10020		20.09580	20.09580		14.43	0.00	0	1,035.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.43060		20.43060		20.42660	20.42660		14.56	0.00	0	0.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10020		0.10020		0.10060	0.10060		14.17	0.00	11,712	20.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10187		0.10187		0.10236	0.10236		11.60	0.00	0	7.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10361		0.10361		0.10410	0.10410		14.23	0.00	0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10564		0.10564		0.10614	0.10614		14.17	0.00	0	0.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.91860		13.91860		13.94800	13.94800		14.82	0.00	30,917	110,812.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	0.00000		0.00000		0.00000	0.00000	0.000	46.44	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	0.00360		0.00000		0.00480	0.00000	0.004	46.82	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	0.04960		0.00005		0.34430	0.00034	0.050	23.60	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	146.54530		0.14655		184.97370	0.18497	146.545	16.93	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	1.60210		0.00160		9.79050	0.00979	1.602	20.05	0.00	0	27,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	0.00680	0.00001	0.00530	0.00001	0.007	49.40	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.15380	14.15380	14.19400	14.19400		14.05	0.00	22,344	33,524.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	11.82180	0.01182	11.69760	0.01170	11.822	15.00	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	26.83880	0.02684	26.12430	0.02612	26.839	13.99	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	41.05260	0.04105	39.15700	0.03916	41.053	13.74	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	50.82840	0.05083	48.67860	0.04868	50.828	13.66	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	254.17610	0.25418	268.94910	0.26895	254.176	15.11	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	186.35340	0.18635	196.31730	0.19632	186.353	15.83	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			14.17270	14.17270	14.21290	14.21290		14.05	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	214.45440	0.21445	225.90360	0.22590	214.454	15.65	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	891.75440	0.89175	863.00360	0.86300	891.754	15.65	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.26780	14.26780	14.30780	14.30780		14.16	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	290.54540	0.29055	302.36690	0.30237	290.545	15.62	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	942.74540	0.94275	914.56690	0.91457	942.745	15.62	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.39400	14.39400	14.43370	14.43370		14.32	0.00	19,573	30,681.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	98.21530	0.09822	94.38180	0.09438	98.215	13.25	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	326.38240	0.32638	313.77420	0.31377	326.382	13.46	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	162.74950	0.16275	165.10430	0.16510	162.750	18.81	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.52430	14.52430	14.56430	14.56430		14.34	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	547.14450	0.54714	562.90970	0.56291	547.144	15.08	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	526.14280	0.52614	541.11460	0.54111	526.143	15.23	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.66870	14.66870	14.70860	14.70860		14.45	0.00	0	3,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.94810	14.94810	14.98960	14.98960		14.76	0.00	505	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.21180	15.21180	15.25570	15.25570		15.25	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 06/08/2015	Index Future			456.07000	456.07000	455.68400	455.68400			0.00	0	124.00
AL37	On 05/11/2015	Index Future			463.47100	463.47100	463.08600	463.08600			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			536.33100	536.33100	535.17400	535.17400			0.00	0	3.00
AL7T	On 05/11/2015	Index Future			545.03400	545.03400	543.86700	543.86700			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			490.60200	490.60200	489.39300	489.39300			0.00	0	509.00
ALBI	On 05/11/2015	Index Future			498.56400	498.56400	497.34200	497.34200			0.00	0	103.00
ALBI	On 04/02/2016	Index Future			507.04300	507.04300	505.80600	505.80600			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.56470	9.56470	9.56780	9.56780		14.18	0.00	8,887	4,282.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	18.09	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	0.00000	0.00000	0.01980	0.00002	0.000	18.86	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	0.00000	0.00000	0.02700	0.00003	0.000	24.26	0.00	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	414.70280	0.41470	417.89870	0.41790	414.703	22.84	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	73.07540	0.07308	81.54120	0.08154	73.075	15.26	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	6.11750	0.00612	13.20260	0.01320	6.118	16.13	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.66840	9.66840	9.67550	9.67550		11.64	0.00	150	2,015.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.77340	9.77340	9.77970	9.77970		13.69	0.00	28,058	8,678.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.89590	9.89590	9.90140	9.90140		13.37	0.00	150	1,000.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.01960	10.01960	10.02570	10.02570		13.24	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	
CAD/ R	On 12/06/2015	Foreign Exchange Future	10.06930		10.06930		10.06860	10.06860		17.90	0.00	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	10.21260		10.21260		10.21870	10.21870		11.91	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	10.35880		10.35880		10.36420	10.36420		13.25	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	151.99840		151.99840		149.58570	149.58570			0.00	0	24,000.00
CHF / R	On 12/06/2015	Foreign Exchange Future	13.23460		13.23460		13.30150	13.30150		17.32	0.00	7,260	70.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.48390		13.48390		13.56440	13.56440		14.75	0.00	0	1,607.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.74470		13.74470		13.82540	13.82540		14.93	0.00	13,676	7,188.00
CNH / R	On 12/06/2015	Foreign Exchange Future	1.99450		1.99450		1.98840	1.98840		18.00	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.01480		2.01480		2.00940	2.00940		14.02	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.03570		2.03570		2.03010	2.03010		14.76	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future	1.86610		1.86610		1.87040	1.87040		17.35	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.89980		1.89980		1.90580	1.90580		11.99	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.93350		1.93350		1.93950	1.93950		13.92	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	124.55534		124.55534		124.32795	124.32795			0.00	0	0.00
EL28	On 05/11/2015	Bond Future	125.00718		125.00718		124.77857	124.77857			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.85155		83.36374		9.88945	83.09552			0.00	0	6,396.00
ES33	On 05/11/2015	Bond Future	9.94263		80.91535		9.98150	80.64454			0.00	0	0.00
ES33	On 04/02/2016	Bond Future	10.03077		82.29240		10.07073	82.01824			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/08/2015	GOVI	487.06800		487.06800		485.97800	485.97800			0.00	0	462.00
GOVI	On 05/11/2015	GOVI	494.97200		494.97200		493.87200	493.87200			0.00	0	27.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GOVI	On 04/02/2016	GOVI	503.39000		503.39000		502.27700	502.27700			0	0.00
I2025	On 06/08/2015	Bond Future	119.43715		119.43715		119.35139	119.35139			0	38.00
I2025	On 05/11/2015	Bond Future	121.35497		121.35497		121.27030	121.27030			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	123.88362		123.88362		123.79351	123.79351			0	3,627.00
I2038	On 05/11/2015	Bond Future	125.87288		125.87288		125.78392	125.78392			0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2046	On 06/08/2015	Bond Future	121.77058		121.77058		121.68204	121.68204			0	5,722.00
I2046	On 05/11/2015	Bond Future	122.31954		122.31954		122.23193	122.23193			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	132.08449		132.08449		132.30936	132.30936			0	3,821.00
I2050	On 05/11/2015	Bond Future	134.20548		134.20548		134.43640	134.43640			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	226.43300		226.43300		226.22000	226.22000			0	1,080.00
IGOV	On 05/11/2015	Index Future	230.10800		230.10800		229.89500	229.89500			0	17.00
IGOV	On 04/02/2016	Index Future	234.02100		234.02100		233.80700	233.80700			0	0.00
ILBI	On 06/08/2015	Index Future	615.34300		615.34300		614.43000	614.43000			0	159.00
ILBI	On 05/11/2015	Index Future	625.44600		625.44600		624.52200	624.52200			0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.14000		93.86000		6.14000	93.86000			0	7,500.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.16000		93.84000		6.22000	93.78000			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.36000		93.64000		6.36000	93.64000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.41000		93.59000		6.45000	93.55000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.57000		93.43000		6.60000	93.40000			0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.78000		93.22000		6.80000	93.20000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.96000		93.04000		7.01000	92.99000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.01000		92.99000		7.08000	92.92000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.28000		92.72000		7.36000	92.64000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.48000		92.52000		7.58000	92.42000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.66000		92.34000		7.74000	92.26000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.76000		92.24000		7.85000	92.15000			0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future	0.12740		0.12740		0.12700	0.12700			0	10.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.12700		0.12700		0.12640	0.12640			0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12640		0.12640		0.12570	0.12570			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.12750		0.12750		0.12660	0.12660			0	0.00
NGN / R	On 12/06/2015	Foreign Exchange Future	0.06220		0.06220		0.06200	0.06200			0	22,300.00
NGN / R	On 14/09/2015	Foreign Exchange Future	0.06000		0.06000		0.05960	0.05960			0	27,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.05830		0.05830		0.05790	0.05790			0	112,080.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.05710		0.05710		0.05680	0.05680			0	0.00

Contract Details		Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest	
NZ\$ / R	On 12/06/2015			Foreign Exchange Future		8.64440	8.64440	8.87800	8.87800		20.11		0.00	0	0.00
NZ\$ / R	On 01/07/2015			Any day expiry		8.65860	8.65860	8.89730	8.89730		49.09		0.00	0	0.00
NZ\$ / R	On 14/09/2015			Foreign Exchange Future		8.71540	8.71540	8.95220	8.95220		10.25		0.00	0	500.00
NZ\$ / R	On 11/12/2015			Foreign Exchange Future		8.78820	8.78820	9.02360	9.02360		12.47		0.00	0	0.00
NZ\$ / R	On 14/03/2016			Foreign Exchange Future		8.87520	8.87520	9.10950	9.10950		12.75		0.00	0	0.00
QUANTO € / \$	On 12/06/2015			Foreign Exchange Future		1.12340	1.12340	1.12960	1.12960				0.00	0	806.00
QUANTO € / \$	On 14/09/2015			Foreign Exchange Future		1.12470	1.12470	1.13100	1.13100				0.00	200	25,218.00
QUANTO € / \$	On 11/12/2015			Foreign Exchange Future		1.12650	1.12650	1.13280	1.13280				0.00	0	0.00
QUANTO € / \$	On 14/03/2016			Foreign Exchange Future		1.12900	1.12900	1.13530	1.13530				0.00	0	0.00
R186	On 06/08/2015			Bond Future		8.37159	116.87777	8.40906	116.57891		9.64		0.00	753	39,915.00
R186	On 06/08/2015	7.65	Call	Bond Future		175.21000	0.17521	155.67000	0.15567	175.210	9.34		0.00	0	75.00
R186	On 06/08/2015	7.75	Call	Bond Future		263.70000	0.26370	235.56000	0.23556	263.700	9.38		0.00	0	1,000.00
R186	On 06/08/2015	7.85	Call	Bond Future		384.44000	0.38444	345.33000	0.34533	384.440	9.42		0.00	0	20.00
R186	On 06/08/2015	8.05	Call	Bond Future		747.55000	0.74755	679.08000	0.67908	747.550	9.49		0.00	0	75.00
R186	On 06/08/2015	8.35	Call	Bond Future		1,666.97000	1.66697	1,539.50000	1.53950	1,666.970	9.59		0.00	0	20.00
R186	On 06/08/2015	8.45	Put	Bond Future		1,458.10000	1.45810	1,607.95000	1.60795	1,458.100	9.62		0.00	0	4,229.00
R186	On 06/08/2015	8.46	Put	Bond Future		1,423.35000	1.42335	1,571.05000	1.57105	1,423.350	9.63		0.00	0	75.00
R186	On 06/08/2015	8.50	Put	Bond Future		1,289.93000	1.28993	1,429.03000	1.42903	1,289.930	9.64		0.00	0	5,229.00
R186	On 06/08/2015	8.55	Put	Bond Future		1,138.34000	1.13834	1,266.89000	1.26689	1,138.340	9.67		0.00	0	4,229.00
R186	On 06/08/2015	8.68	Put	Bond Future		807.29000	0.80729	909.73000	0.90973	807.290	9.75		0.00	0	20.00
R186	On 06/08/2015	8.90	Put	Bond Future		425.24000	0.42524	490.17000	0.49017	425.240	9.89		0.00	0	5,350.00
R186	On 05/11/2015			Bond Future		8.43587	118.75427	8.47446	118.45286		9.53		0.00	0	500.00
R186	On 05/11/2015	7.73	Call	Bond Future		862.94000	0.86294	805.01000	0.80501	862.940	9.27		0.00	0	169.00
R186	On 05/11/2015	8.22	Put	Bond Future		3,788.93000	3.78893	3,976.32000	3.97632	3,788.930	9.43		0.00	0	1,090.00
R186	On 05/11/2015	8.25	Put	Bond Future		3,648.54000	3.64854	3,832.08000	3.83208	3,648.540	9.44		0.00	0	8,690.00
R186	On 05/11/2015	8.35	Call	Bond Future		2,532.05000	2.53205	2,401.18000	2.40118	2,532.050	9.48		0.00	0	169.00
R186	On 05/11/2015	8.35	Put	Bond Future		3,206.63000	3.20663	3,377.17000	3.37717	3,206.630	9.48		0.00	0	9,370.00
R186	On 05/11/2015	8.45	Put	Bond Future		2,803.19000	2.80319	2,960.63000	2.96063	2,803.190	9.51		0.00	0	6,248.00
R186	On 05/11/2015	8.85	Put	Bond Future		1,558.13000	1.55813	1,665.32000	1.66532	1,558.130	9.68		0.00	0	169.00
R186	On 05/11/2015	9.00	Put	Bond Future		1,224.19000	1.22419	1,314.58000	1.31458	1,224.190	9.75		0.00	0	2,600.00
R186	On 04/02/2016			Bond Future		8.49230	115.47596	8.53213	115.17122		9.34		0.00	0	5,512.00
R186	On 05/05/2016			Bond Future		8.53906	117.53670	8.58021	117.22814		9.34		0.00	0	0.00
R186	On 21/12/2026			Price Contribution		100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026			Price Contribution		100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026			Price Contribution		100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 06/08/2015			Bond Future		287.27838	287.27838	286.67076	286.67076				0.00	0	997.00
R197	On 05/11/2015			Bond Future		291.89055	291.89055	291.27906	291.27906				0.00	0	0.00
R197	On 07/12/2023			Price Contribution		100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 06/08/2015			Bond Future		234.84987	234.84987	234.68242	234.68242				0.00	0	53,356.00
R202	On 05/11/2015			Bond Future		238.62045	238.62045	238.45493	238.45493				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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R2023	On 06/08/2015	Bond Future			8.21824		100.87139		8.24581	100.72115		7.39	0.00	0	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	88.56000		0.08856		102.58000	0.10258	88.560	7.79	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.29353		98.56771		8.32198	98.41708		7.61	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.36282		100.24479		8.39235	100.09309		7.31	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			7.32838		105.10974		7.35828	105.05203		2.42	0.00	0	17,787.00
R203	On 06/08/2015	Bond Future	7.84	Put	89.69000		0.08969		102.02000	0.10202	89.690	2.47	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.43705		102.63181		7.47006	102.57528		2.13	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.53382		104.37827		7.57137	104.32234		1.60	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/08/2015	Bond Future			8.75307		94.14336		8.79052	93.85323			0.00	0	9,953.00
R2030	On 05/11/2015	Bond Future			8.81572		95.65577		8.85410	95.36290			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			8.84568		97.86467		8.88298	97.55578			0.00	0	1,579.00
R2032	On 05/11/2015	Bond Future			8.90941		95.28121		8.94761	94.96940			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.96691		96.90296		9.00613	96.58717			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			8.92947		96.19927		8.96673	95.85825			0.00	0	33,021.00
R2037	On 05/11/2015	Bond Future			8.98788		97.74476		9.02599	97.40021			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			9.04187		95.15055		9.08093	94.80163			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			7.66329		102.10188		7.67640	102.06346		3.69	0.00	0	21,429.00
R204	On 06/08/2015	Bond Future	8.41	Put	53.57000		0.05357		58.65000	0.05865	53.570	3.85	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.76068		103.74111		7.77424	103.70409		3.51	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.84481		101.46886		7.85909	101.43275		3.05	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.99248		97.80347		9.04495	97.28134			0.00	17	11,752.00
R2044	On 05/11/2015	Bond Future			9.04842		99.37467		9.10213	98.84628			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			9.10017		96.68302		9.15525	96.14713			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.98464		101.45215		9.03695	100.91769			0.00	0	36,783.00
R2048	On 05/11/2015	Bond Future			9.04178		98.65152		9.09536	98.11048			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			9.09523		100.33019		9.15019	99.78146			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			7.89350		98.17848		7.92207	98.07507		4.91	0.00	0	38,359.00
R207	On 06/08/2015	Bond Future	7.46	Call	202.99000		0.20299		187.55000	0.18755	202.990	4.79	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.98041		99.75529		8.01037	99.65221		4.71	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	443.97000		0.44397		420.93000	0.42093	443.970	4.55	0.00	0	53.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R207	On 05/11/2015	Bond Future	7.50	Call	511.96000		0.51196		486.18000	0.48618	511.960	4.56	0	19.00
R207	On 04/02/2016	Bond Future			8.05863		97.81045		8.09034	97.70715		4.34	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	409.43000		0.40943		389.08000	0.38908	409.430	4.15	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	609.24000		0.60924		581.53000	0.58153	609.240	4.19	0	19.00
R207	On 05/05/2016	Bond Future			8.12532		99.55606		8.15906	99.45231		4.34	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	870.57000		0.87057		838.22000	0.83822	870.570	4.20	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R208	On 06/08/2015	Bond Future			8.01941		96.79329		8.04733	96.67309		6.02	200	37,640.00
R208	On 06/08/2015	Bond Future	8.85	Put	67.66000		0.06766		78.75000	0.07875	67.660	6.25	0	198.00
R208	On 05/11/2015	Bond Future			8.09886		94.94808		8.12788	94.82788		6.03	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	802.70000		0.80270		847.25000	0.84725	802.700	6.09	0	2,200.00
R208	On 04/02/2016	Bond Future			8.16832		96.56383		8.19869	96.44298		5.66	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R209	On 06/08/2015	Bond Future			8.88025		77.58705		8.91728	77.30709		14.55	0	29,108.00
R209	On 06/08/2015	Bond Future	9.90	Put	100.42000		0.10042		120.18000	0.12018	100.420	15.34	0	2,914.00
R209	On 05/11/2015	Bond Future			8.93626		75.68526		8.97410	75.40235		15.15	5	15.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,885.12000		1.88512		1,997.66000	1.99766	1,885.120	15.32	0	900.00
R209	On 04/02/2016	Bond Future			8.98659		76.97343		9.02532	76.68680		15.09	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R210	On 06/08/2015	Bond Future			177.83241		177.83241		177.51262	177.51262			0	1,227.00
R210	On 05/11/2015	Bond Future			178.55602		178.55602		178.23447	178.23447			0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R211	On 06/08/2015	Bond Future			133.71615		133.71615		133.62868	133.62868			0	1,120.00
R211	On 05/11/2015	Bond Future			135.86335		135.86335		135.77717	135.77717			0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R212	On 06/08/2015	Bond Future			138.29014		138.29014		137.72890	137.72890			0	1,109.00
R212	On 05/11/2015	Bond Future			140.51079		140.51079		139.94335	139.94335			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			8.78887		88.11995		8.82609	87.84218		12.50	0	17,330.00
R213	On 05/11/2015	Bond Future			8.85196		85.99124		8.89007	85.71077		12.99	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
R213	On 04/02/2016	Bond Future		8.91082	87.45437		8.94994	87.17044		12.87	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.91852	78.70732		8.96057	78.37184		15.28	0.00	0	20,696.00
R214	On 05/11/2015	Bond Future		8.97388	76.68061		9.01688	76.34122		15.90	0.00	0	0.00
R214	On 04/02/2016	Bond Future		9.02546	77.98533		9.06949	77.64139		15.87	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future		21,974.46000	21,974.46000		21,967.97000	21,967.97000			0.00	0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future		22,297.12000	22,297.12000		22,304.43000	22,304.43000			0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future		4.56370	4.56370		4.50440	4.50440		31.43	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future		4.51950	4.51950		4.46160	4.46160		14.71	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future		4.48210	4.48210		4.42200	4.42200		14.47	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future		1.69950	1.69950		1.69970	1.69970			0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future		1.65320	1.65320		1.65130	1.65130			0.00	0	90.00
ZMW / R	On 11/12/2015	Foreign Exchange Future		1.60940	1.60940		1.60770	1.60770			0.00	0	0.00

Total for Derivatives : **0.00** **643,174** **4,235,183.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	101.43987			101.40419			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	99.87163			99.83283			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		9.25500	102.21220		9.26500	102.13071			0.00	0	800,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	101.31569			101.27414			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.43000	101.87328		9.45500	101.71160			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	108.94500		10.00000	108.88800			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.53766			100.49289			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	99.30698			99.26069			0.00	0	100,000,000.00
AB013	On 21/11/2018	Spot Bond		9.64500	96.73519		9.65500	96.65773			0.00	0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond		100.00000	10.10164		100.00000	10.05276			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	100.80684		10.84000	100.74902			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
AB016U	On 05/02/2025	Spot Bond	100.00000		11.46593	100.00000	11.42058		0.00		0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.42853		101.38425		0.00		0	0.00
AB09	On 03/05/2017	Spot Bond	8.84500		103.67014	8.87000	103.57815		0.00		0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		110.06500	10.00000	110.00700		0.00		0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.34500		271.93292	2.36500	271.26070		0.00		0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.32615		100.29108		0.00		0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.21951		100.18137		0.00		0	55,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		99.99987		99.95981		0.00		0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		99.99975		99.95862		0.00		0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		99.46907		99.42942		0.00		0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		101.16174		101.12152		0.00		0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.87755		100.83649		0.00		0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.71621		100.67414		0.00		0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.73445		100.69128		0.00		0	0.00
ABN05	On 18/04/2021	Spot Bond	2.08500		174.23739	2.10500	173.86649		0.00		0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		164.42360	2.76000	164.29234		0.00		0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		175.31885	2.17000	177.69921		0.00		0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		187.53640	1.82000	187.33979		0.00		0	0.00
ABN33	On 29/01/2018	Spot Bond	8.24125		81.26792	8.26625	81.18344		0.00		0	0.00
ABN34	On 29/01/2018	Spot Bond	8.24125		81.26792	8.26625	81.18344		0.00		0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		99.78000		99.76000		0.00		0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		99.89852		99.85755		0.00		0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		98.98000		98.95000		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
ABN42	On 16/11/2015	Spot Bond		0.00000	98.03000			98.01000			0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	97.50000			97.48000			0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	96.09000			96.07000			0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	96.40000			96.39000			0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	101.41492			101.37433			0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	101.31809			101.27780			0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	95.02000			95.01000			0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	94.28000			94.27000			0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	93.99000			93.98000			0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	93.71000			93.71000			0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	101.63710			101.59638			0	0.00
ABN56	On 15/09/2015	Spot Bond		6.72000	105.01000		6.73500	104.96807			0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	101.35241			101.30896			0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	91.97000			91.96000			0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	91.75000			91.74000			0	0.00
ABN61	On 31/01/2025	Spot Bond		2.70000	110.09809		2.70000	109.97727			0	0.00
ABN62	On 31/03/2028	Spot Bond		2.47000	162.59438		2.48000	162.24310			0	0.00
ABN63	On 07/12/2033	Spot Bond		2.42000	213.76749		2.42000	213.53648			0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	90.16000			90.16000			0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	90.40000			90.40000			0	0.00
ABN67	On 28/02/2023	Spot Bond		9.77500	91.48832		9.80000	91.31709			0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	101.95000			101.95000			0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	102.44000			102.44000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN71	On 29/03/2016	Spot Bond	0.00000		68.37000			68.37000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		102.68199			102.66222			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		97.95000			97.95000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		106.64500			106.64500			0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		105.86175		9.63000	105.80706			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		101.54000			101.55000			0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN79	On 21/12/2026	Spot Bond	9.73000		105.14999		9.76500	104.84752			0	0.00
ABN80	On 31/03/2021	Spot Bond	9.13500		90.88167		9.16000	90.73411			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		98.95000			98.96000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		110.16000			110.16000			0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN87	On 21/12/2026	Spot Bond	9.82500		104.48000		9.86000	104.17956			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		91.11000			91.11000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.03021			100.08020			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		101.05505			101.01046			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.39500		106.02489		8.42000	105.91573			0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.14000		103.03847		9.16500	102.87639			0	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.40500		100.27990		9.43000	100.13360			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABS13	On 14/05/2022	Spot Bond	9.84000	100.06327		9.86500	99.88847			0	0.00
ABS6	On 01/06/2020	Spot Bond	9.21500	96.38428		9.24000	96.24152			0	3,110,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.92500	94.79996		9.96000	94.52862			200,000,000	1,560,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.65000	103.55148		7.65000	103.50924			280,000,000	140,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.15500	275.57065		2.17500	274.89130			0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.12000	132.96412		1.12000	132.82968			0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.15000	134.69144		2.20500	134.10512			0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00637		100.00000	0.00634			0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	99.11971		100.00000	98.59802			0	0.00
ACL028	On 15/09/2015	Spot Bond	10.88000	103.96099		10.89500	103.89685			0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.77999			100.72420			0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	10.65957		100.00000	10.60799			0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.79881			100.74167			0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	101.06528			100.98892			0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	63.53600		100.00000	63.22854			0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.76115			100.70672			0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	70.51169		11.00000	70.47138			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	40.66304		100.00000	40.46626			0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	99.88829			99.84319			0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	99.87718			99.82765			0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	99.89324			99.85013			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL080		On 20/09/2015	Spot Bond	0.00000	99.88989			99.84544			0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	99.88842			99.84338			0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	103.27045			103.22128			0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	103.27045			103.22128			0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	103.28897			103.23951			0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	103.28897			103.23951			0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	103.25194			103.20304			0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	96.51065			96.49200			0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.06500		10.00000	110.00700			0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	99.81363			101.78537			0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	99.89194			99.84829			0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	99.88833			99.84335			0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	99.88694			99.84143			0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	99.88964			99.84519			0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	99.89595			99.85391			0	0.00
ACL104		On 20/12/2019	Spot Bond	9.61500	101.31454		9.64000	101.17085			0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	101.15164			101.10569			0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.75544			101.70934			0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	90.73271			90.71266			0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	190.96210			189.84479			0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	191.01021			189.89205			0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	99.89316			99.85004			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL136	On 20/09/2021	Spot Bond	0.00000		100.83215			100.78940			0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.33593			100.29114			0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.83255			100.78985			0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		103.24036			103.19169			0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		103.61451			103.56714			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.06500		10.00000	110.00700			0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.09849			100.05418			13,320,000	3,330,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.88689			100.84860			0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		99.89277			99.84950			0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.77129			100.73122			0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		99.89541			99.85310			0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		99.90008			99.85965			0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		102.44225		10.23000	102.38672			0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		99.90237			99.86290			0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		116.60002			116.53761			0	0.00
ACL167	On 20/06/2019	Spot Bond	9.72000		100.18160		9.73000	100.09673			0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		99.89573			99.85359			0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		117.99715		1.75000	117.87384			0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		99.90370			99.86477			0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		99.88939			99.84522			0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		99.88598			99.84044			0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		99.89281			99.85000			0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000		99.90558			99.86740			0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000		99.90816			99.86375			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL182		On 20/06/2017	Spot Bond	0.00000	101.24076			101.20202			0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	99.89404			99.85172			0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.73593			100.69304			0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	99.88666			99.84139			0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	99.89800			99.85679			0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	99.89213			99.84864			0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	99.89038			99.84620			0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.04671			100.01107			0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.22683			100.19084			0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	99.89006			99.84572			0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	99.89006			99.84572			0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	99.87504			99.82515			0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	99.88871			99.84426			0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	99.88371			99.83675			0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	101.41825			101.37313			0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	99.87504			99.82515			0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	97.90101			97.86228			0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	99.88780			99.84255			0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	99.88051			99.83279			0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	138.72904			137.92671			0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	139.72656			138.91829			0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	99.89555			99.85382			0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	99.89650			99.85516			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.55334			100.51385			0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	99.89390			99.85153			0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	98.98671			98.94550			0	0.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	99.88939			99.84522			0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	99.89541			99.85364			0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000	99.89555			99.85382			0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000	99.89439			99.85176			0	0.00	
ACL218	On 11/05/2020	Spot Bond	0.00000	100.84630			100.80060			0	0.00	
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.18879			100.14123			0	0.00	
ADCB02	On 31/07/2016	Spot Bond	0.00000	101.10794			101.06180			0	0.00	
ADCB03	On 31/01/2016	Spot Bond	0.00000	101.07567			101.03090			0	0.00	
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.50467			100.45648			0	0.00	
AER01U	On 18/11/2016	Spot Bond	100.00000	35.24123		100.00000	35.07069			0	0.00	
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.26024		100.00000	15.88733			0	0.00	
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.54421			100.50354			0	0.00	
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.59817						0	0.00	
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.63407						0	0.00	
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.21716			101.17534			0.00	30,000,000,000	15,000,000,000.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.33550			101.28954			0	0.00	
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.49315			101.44169			0	0.00	
AHF3A1	On 18/10/2039	Spot Bond	0.00000	101.17338			101.13225			0	0.00	
AHF3A2	On 18/04/2016	Spot Bond	8.18000	99.78655		8.20500	99.72307			0	0.00	
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.50357			101.45075			0	0.00	
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.74533			101.68392			0	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		38.97576		100.00000	34.91348			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		10.02850		100.00000	9.07814			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.24000		100.11757		9.25000	100.03772			58,420,000	2,998,420,000.00
AIR02	On 30/04/2023	Spot Bond	9.82500		111.50879		9.86000	111.24932			81,710,000	81,710,000.00
AIR03	On 09/03/2016	Spot Bond	7.49000		105.27233		7.49000	105.23028			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.51500		98.89486		9.54000	98.69813			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.00608		100.00000	12.94857			0	0.00
AIR05	On 29/05/2030	Spot Bond	10.14500		99.40124		10.18000	99.08401			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.72000		166.59773		2.73000	166.24294			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.22796			100.18571			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		101.78302			101.74119			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		101.91913			101.87395			0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		99.97764			99.93943			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.56016			100.50386			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		99.94141			99.90238			0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		99.90007			99.85964			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		99.91564			99.85947			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.76113			100.72775			0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN016	On 11/04/2017	Spot Bond	0.00000		93.43000			93.43000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.50761			100.47431			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		113.35599			113.33362			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.67000		232.29597	2.67000	232.04181				0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		113.96340			113.01161			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	100.00000				0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		98.51416			98.47090			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		109.04020			107.77851			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		112.14936			111.50618			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		100.81242			100.76805			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.68500		206.01107	2.68500	205.78549				0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000		99.90155			99.86224			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		99.86673			99.82815			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		101.32691			101.28635			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		101.32125			101.27883			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		101.28409			101.23837			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		101.14056			101.09502			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		101.07569			101.03094			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		98.44567			98.44275			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN063	On 13/11/2015	Spot Bond	0.00000		100.02286			100.02316			0	0.00
ASN064	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN066	On 01/06/2018	Spot Bond	0.00000		100.29006			100.24852			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		35.12924		100.00000	34.97307			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		17.69741		100.00000	17.61177			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		17.78602		100.00000	17.69996			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.38726		100.00000	17.30311			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		27.84797		100.00000	27.71321			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		45.05555		100.00000	44.83752			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		15.49053		100.00000	17.39701			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		32.66747		100.00000	32.48573			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		45.67309		100.00000	45.41900			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.09068			100.05450			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		99.90375			99.86529			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		102.05984			102.01352			1,470,000,000	1,470,000,000.00
BAW11	On 01/10/2018	Spot Bond	9.29000		103.45231		9.30000	103.37289			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.87286			101.83234			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.11023			101.07135			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.33984			100.29781			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.47116			100.42784			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.71000		99.68165		9.73500	99.52625			0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.71000		103.79334		6.72500	103.75137			180,000,000	90,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		59.75325		100.00000	59.46092			0	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	9.96000	98.90015		9.98500	98.72938			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	104.09997			104.05643			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.99500	103.95648		9.02000	103.85495			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.90960	103.33859		10.91989	103.27341			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.84907	102.52806		10.85310	102.46743			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.89004	102.53002		10.89107	102.46951			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	102.32708			102.26758			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.91790	102.52453		10.91931	102.46371			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.98608	102.06331		12.01902	101.92594			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	102.38034			102.31945			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	102.38034			102.31945			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	102.38041			102.31952			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.15960	102.28457		11.16989	102.21871			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.06288	102.61426		11.06980	102.55035			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.84907	102.52806		10.85310	102.46743			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.05536	102.70673		11.07137	102.63691			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.28841	102.27263		10.31052	102.20139			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	103.09973			103.04519			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	102.24694			102.18790			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	102.24694			102.18790			0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.99797			99.99797			0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642	103.36265		8.43642	103.36265			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.77000	101.15630		11.79500	101.04739			0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	101.02311			101.02311			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond	11.69500	99.27511	11.72000	99.16350			0.00	0	0.00	
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.99797		99.99797			0.00	0	0.00	
BAYA29	On 31/12/2015	Spot Bond	0.00000	102.06111		102.00858			0.00	0	0.00	
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.98530	9.28000	101.93391			0.00	0	0.00	
BAYA31	On 31/12/2018	Spot Bond	0.00000	102.21513		102.15693			0.00	0	0.00	
BAYA32	On 31/03/2018	Spot Bond	11.59000	101.50233	11.60000	101.41813			0.00	0	0.00	
BAYA33	On 31/03/2018	Spot Bond	0.00000	102.15148		102.09500			0.00	0	0.00	
BAYA34	On 31/03/2018	Spot Bond	0.00000	102.20452		102.14661			0.00	0	0.00	
BAYA35	On 31/03/2018	Spot Bond	0.00000	102.20452		102.14661			0.00	0	0.00	
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.89645		99.89645			0.00	0	0.00	
BAYA37	On 31/03/2016	Spot Bond	0.00000	102.12602		102.07021			0.00	0	0.00	
BAYA39	On 30/09/2018	Spot Bond	0.00000	102.22035		102.16365			0.00	0	0.00	
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.99797		99.99797			0.00	0	0.00	
BAYA42	On 30/09/2018	Spot Bond	0.00000	102.22035		102.16365			0.00	0	0.00	
BAYA43	On 31/03/2017	Spot Bond	0.00000	102.13027		102.07435			0.00	0	0.00	
BAYA44	On 31/03/2017	Spot Bond	0.00000	102.14623		102.09147			0.00	0	0.00	
BAYA45	On 31/03/2019	Spot Bond	0.00000	102.22046		102.16375			0.00	0	0.00	
BAYA47	On 30/09/2015	Spot Bond	0.00000	101.74177		101.69759			0.00	0	0.00	
BAYA48	On 31/03/2016	Spot Bond	0.00000	101.83306		101.78506			0.00	0	0.00	
BAYB02	On 31/03/2016	Spot Bond	13.90960	103.97179	13.91989	103.88971			0.00	0	0.00	
BAYB03	On 31/12/2016	Spot Bond	15.28590	103.37050	15.31330	103.24821			0.00	0	0.00	
BAYB04	On 31/03/2017	Spot Bond	14.11188	101.54021	14.11188	101.54021			0.00	0	0.00	
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.89314		102.81671			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
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.89314			102.81671			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.89314			102.81671			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.99894			102.91963			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	102.52254			102.45611			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	34.39508	100.00000	34.26469				0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.62951	100.00000	22.51880				0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.59539	100.00000	20.49464				0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.71321	100.00000	12.65101				0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.71761	100.00000	12.65607				0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.37087	100.00000	15.29567				0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.31859	100.00000	13.25344				0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	101.12095			101.08186			0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	101.31539			101.27757			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	101.39285			101.35282			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000	101.17133			101.13229			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.58469	100.00000	9.53830				0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.58469	100.00000	9.53830				0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000	91.02244	100.00000	90.57072				0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000	84.88372	100.00000	84.49074				0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000	82.20721	100.00000	81.83857				0	0.00
BD0202	On 31/12/2018	Spot Bond	2.05500	183.39878	2.07500	183.08254				0	0.00
BD0205	On 28/04/2028	Spot Bond	8.34500	156.81651	8.38000	156.10520				0	0.00
BD0206	On 02/03/2028	Spot Bond	8.34500	157.20332	8.38000	156.49702				0	0.00
BD0302	On 18/04/2028	Spot Bond	8.73000	96.65799	8.76500	96.35480				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	8.39000		98.47063		8.40000	98.40273			0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.81011			101.77180			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.19075			101.14918			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.73558			101.69566			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.29148			101.24633			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.36892			101.32102			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.58527			101.52966			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		37.68355		100.00000	37.49919			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		101.01055			100.96855			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.03008			100.98725			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.03659			100.99349			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.11465			101.06826			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		101.21864			101.16786			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		36.86102		100.00000	36.68068			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		36.86102		100.00000	36.68068			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		100.03955			99.99998			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.04035			99.99998			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.49500		102.71001		8.52000	102.62352			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.04276			99.99997			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.04693			99.99984			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000		21.07350		100.00000	20.97152			0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		21.07350		100.00000	20.97152			0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		101.80897			101.75728			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.36500		99.03128		11.39000	98.88767			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		101.11625			101.06359			0	0.00
BGL04	On 05/02/2025	Spot Bond	11.25500		99.38394		11.28000	99.23808			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		102.76658			102.72466			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		75.76523		100.00000	75.47801			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.36385			100.32253			0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		101.26355			101.22335			0	0.00
BID06	On 30/06/2019	Spot Bond	8.90000		103.95500		8.91000	103.87198			0	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		99.51170			99.47682			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		101.15913			101.12172			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		99.30154			99.33646			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.50065			100.46359			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.57702			100.53426			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.48794			100.45148			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.51177			100.47352			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.55501			100.51354			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.73424			100.67932			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		101.03995			100.96253			0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		99.45504		100.00000	98.91599			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		101.20899			101.16073			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BSR13	On 26/07/2016	Spot Bond		0.00000	101.24299			101.19337			0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	97.61071			97.57248			0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	96.97910			96.94134			0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	99.46274			99.42569			0	0.00
BTC034	On 12/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
BTC035	On 07/07/2015	Spot Bond		0.00000	99.64958			99.61454			0	0.00
BTC037	On 06/07/2015	Spot Bond		0.00000	99.66730			99.63227			0	0.00
BTC038	On 15/07/2015	Spot Bond		0.00000	99.50969			99.47467			0	0.00
BTC039	On 21/07/2015	Spot Bond		0.00000	99.40446			99.36943			0	0.00
BTC040	On 27/07/2015	Spot Bond		0.00000	99.30055			99.26557			0	0.00
BTC041	On 28/07/2015	Spot Bond		0.00000	99.28783			99.25309			0	0.00
BTC043	On 04/08/2015	Spot Bond		0.00000	99.26196			99.29710			0	0.00
BTC045	On 13/08/2015	Spot Bond		0.00000	98.99663			98.96142			0	0.00
BTC046	On 24/08/2015	Spot Bond		0.00000	98.80468			98.76953			0	0.00
BTC047	On 21/08/2015	Spot Bond		0.00000	98.85408			98.81882			0	0.00
BTC048	On 04/09/2015	Spot Bond		0.00000	98.59851			98.56303			0	0.00
BTC049	On 07/09/2015	Spot Bond		0.00000	98.54573			98.51026			0	0.00
BTC050	On 15/07/2015	Spot Bond		0.00000	99.49818			99.46234			0	0.00
BTC051	On 11/09/2015	Spot Bond		0.00000	98.44353		100.00000	80.57395			0	0.00
BTC30A	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	43.54154		100.00000	43.32852			0	0.00
BWZ18B	On 27/03/2018	Spot Bond		0.00000	99.75239			101.75358			0	0.00
BWZ20A	On 27/03/2020	Spot Bond		0.00000	99.74267			101.81905			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.95792			0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.63576			100.59192			0	0.00
BYA49U	On 30/06/2018	Spot Bond		100.00000	17.87888		100.00000	17.73944			0	0.00
CBL08	On 02/11/2016	Spot Bond		9.69500	107.27719		9.72000	107.18912			0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	105.62650			105.57702			0	0.00
CBL11	On 06/05/2016	Spot Bond		8.74500	102.66301		8.77000	102.59398			0	0.00
CBL12	On 06/09/2018	Spot Bond		12.79000	99.34198		12.80000	99.24989			0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	98.40782			98.34742			0	0.00
CBL14	On 01/02/2019	Spot Bond		13.09000	99.97041		13.10000	99.87298			0	0.00
CBL16	On 18/05/2017	Spot Bond		9.14500	101.26377		9.17000	101.17119			0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	97.43290			97.37332			0	0.00
CBL18	On 23/08/2019	Spot Bond		13.09000	97.05620		13.10000	96.95801			0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	101.21708			101.17707			0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	93.71256			93.65676			0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.71478			100.67167			0	0.00
CBL22	On 06/05/2020	Spot Bond		10.81000	92.35732		10.83500	92.21651			0	3,300,000,000.00
CBL23	On 18/05/2018	Spot Bond		0.00000	100.71049			100.66311			0	0.00
CCT01	On 23/06/2023	Spot Bond		10.25000	112.27556		10.28500	112.01034			0	0.00
CCT02	On 12/06/2024	Spot Bond		10.25000	108.04825		10.28500	107.77632			0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond		10.17500	108.81628		10.21000	108.53583			0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.27990			100.21729			400,000,000	500,000,000.00
CGR11	On 28/03/2016	Spot Bond		11.89500	102.72176		11.92000	102.63894			0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	99.66751			102.33237			0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	102.75933			102.70189			0	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		110.06490		10.00000	110.00740			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		101.95733			101.90250			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		99.87683			99.82730			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		101.45835			101.40435			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		9.93248		100.00000	9.86988			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000		17.66969		100.00000	17.58418			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		102.46728			102.37857			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.39279			100.34381			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		101.90145			101.85309			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		101.97564			101.92534			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		102.06092			102.00840			0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		101.03833			100.96392			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		101.02785			100.95419			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		101.08323			101.00558			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		99.89327			99.85016			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.37951			100.34264			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.65505		10.11000	104.59803			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		101.50930			101.46617			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN191	On 23/08/2016	Spot Bond	2.76000		123.32817		2.76000	123.19242			0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		107.22998			107.22998			0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		123.29124		3.14000	123.15309			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.42346		8.25000	102.37846			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.85000		124.58905		2.90500	124.06855			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		122.63731		2.40000	122.50499			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		99.84874			99.78782			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.56000		101.35080		8.56000	101.30439			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.25330			101.20934			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		101.27221			101.22847			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.61000		101.39377		8.61000	101.34708			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.61000		101.39377		8.61000	101.34708			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.66000		100.21311		8.66000	100.16669			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		99.89059			99.84641			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		99.87909			99.83031			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.06500		10.00000	110.00700			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.06500		10.00000	110.00700			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.71796			100.67578			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		100.51353			100.46887			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		102.89355		9.35000	102.84161			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		102.89355		9.35000	102.84161			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		100.55492			102.50434			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN257		On 26/03/2017	Spot Bond	0.00000	100.24222			102.19069			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.63741			102.58707			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.63741			102.58707			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.63741			102.58707			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.15874			102.11924			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.52000	102.55300		9.53000	102.46994			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.72579			101.68392			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	103.33867			103.29609			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.18396			100.14118			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.18479			100.14228			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.22782			100.18733			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.55126			100.50874			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.57684			100.52659			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.37518			100.33513			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	99.90195			99.86232			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	101.01159			100.96940			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	99.90935			99.87268			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	99.77962			101.64473			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	99.89418			99.85191			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	101.12815			101.08472			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.75463			100.71103			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	99.97062			102.20057			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	99.78838			102.01786			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
CLN292	On 26/06/2017	Spot Bond	0.00000	101.72622			103.93614			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.06500		10.00000	110.00700			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.79460			101.74541			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	99.79079			101.99574			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.85740			101.80798			0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	99.88297			99.83574			0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.81912			101.76992			0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	102.25926			102.21104			0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.94253			101.89225			0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	137.91169			137.91169			0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.99427			100.94945			0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	138.42318			138.42318			0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	137.29562			137.29562			0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	137.99045			137.99045			0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	134.20170			134.20170			0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	134.42446			134.42446			0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.81118			100.76298			0	0.00
CLN314	On 14/11/2022	Spot Bond	11.05500	93.33370		11.08000	93.16109			0	0.00
CLN315	On 20/03/2023	Spot Bond	11.57500	94.80261		11.60000	94.62527			0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	101.85649			101.80847			0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	99.87340			99.82285			0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.79306			100.74594			0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	101.18933			101.14462			0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	101.15812			101.10915			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond		8.80500	101.13026		8.80500	101.08291			0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	99.88871			99.84426			0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	103.15273			103.10670			0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	130.52148			130.52148			0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	99.88160			99.83433			0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	99.87368			99.82323			0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	99.88798			99.84273			0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	99.84282			99.77945			0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	79.97872			79.86260			0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	99.87732			99.82779			0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	101.85649			101.80847			0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	118.93483			118.93483			0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	118.98334			118.98334			0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	101.12551			101.07983			0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	99.85359			99.79515			0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.86724			101.81895			0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	99.84381			99.78084			0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	99.87173			99.82007			0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	99.90266			99.86330			0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	99.87750			99.82858			0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	101.11475			101.06951			0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.81142			100.76762			0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.81346			101.76658			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN350	On 28/10/2018	Spot Bond	0.00000		101.06592			101.02340			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.43361			100.39035			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		101.06823			101.02309			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		101.18206			101.13761			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		99.89855			99.85803			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.23500		104.31234		10.26000	104.11170			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		99.89648			99.85469			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		101.10112			101.04794			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.37500		106.27139		12.40000	106.06770			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		101.14592			101.09056			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.40500		106.15042		12.43000	105.95262			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		109.67603		10.02000	109.61680			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		101.14592			101.09056			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		101.16078			101.11366			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		99.86548			99.81177			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		99.89814			99.85701			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		99.89585			99.85382			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		99.89600			99.85396			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		101.93607			101.88597			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.76000		102.87931		9.78500	102.71743			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		102.23757			112.51073			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		99.87709			99.82802			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		102.40514		10.57000	102.34783			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
CLN380	On 20/09/2024	Spot Bond	11.00000		102.62357		11.00000	102.56387			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		101.15980			101.11933			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		99.88225			99.83485			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		101.17752			101.13566			0	0.00
CLN384	On 20/09/2024	Spot Bond	12.16500		102.15575		12.19000	101.95424			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		99.86302			99.80833			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		99.89574			99.85369			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		101.25604			101.20586			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		99.88857			99.84358			0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000		101.62492			101.58305			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		99.90467			99.86612			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		99.89418			99.85191			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		91.45668			91.45668			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		99.88802			99.84331			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		100.31071			100.26917			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		99.87846			99.82992			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000		99.84499			99.78312			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000		100.76404			100.71865			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000		100.75950			100.71438			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000		99.88803			99.84331			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000		99.87367			99.82323			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000		101.06553			101.02218			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN403	On 30/06/2017	Spot Bond	0.00000	100.65741			100.61325			0	0.00
CLN404	On 21/02/2018	Spot Bond	0.00000	100.43626			100.38150			0	0.00
CLN405	On 20/06/2016	Spot Bond	0.00000	99.90101			99.86147			0	0.00
CLN406	On 20/06/2020	Spot Bond	0.00000	100.18711		100.00000	1.01850			300,000,000	3,300,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000	41.91024		7.01000	41.89468			0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	165.98360			165.13719			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	8.73000	146.73084		8.76500	146.48146			0	0.00
CLN88	On 28/04/2028	Spot Bond	8.34500	156.81651		8.38000	156.10520			0	0.00
CLN89	On 02/03/2028	Spot Bond	8.34500	157.20332		8.38000	156.49702			0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	97.58765			97.56850			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	97.56702			97.54771			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.57451			101.52662			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.94496			101.89849			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	99.88922			99.84450			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	99.89675			99.85504			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	99.89533			99.85302			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.56585			101.51891			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	99.88666			99.84139			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.18933			101.14462			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	99.89677			99.85554			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	99.89868			99.85771			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	99.89935			99.85865			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	99.89862			99.85765			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF15	On 20/06/2020	Spot Bond	0.00000		99.88666			99.84139			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.53777			100.48877			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		101.50949			101.46170			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.74000		105.19682		8.74000	105.14752			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.82000		100.75026		8.84500	100.63845			0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.40000		110.00840		10.42500	109.80583			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.17000		101.90436		7.18500	101.85851			33,100,000	33,100,000.00
COJ07	On 23/03/2021	Spot Bond	9.97000		105.97506		9.99500	105.80891			0	0.00
COJG01	On 09/06/2024	Spot Bond	10.01500		101.17971		10.04000	100.97903			0	0.00
COT01	On 03/04/2023	Spot Bond	10.38500		95.13809		10.41000	94.95986			0	0.00
COT02	On 03/04/2028	Spot Bond	11.07500		96.14551		11.11000	95.86293			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	11.07500		89.32404		11.11000	89.05305			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.43666			100.39308			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.97887			100.94004			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		9.97984		100.00000	9.93155			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.47890			100.43721			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		99.88197			99.84220			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.43906			100.39689			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		102.29534			102.25644			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		101.08041			101.04112			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.27304		100.00000	9.22817			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.47162		100.00000	11.41611			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.73500		101.30744		11.76000	101.12149			0	12,800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		16.10532		100.00000	16.02738			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		8.73702		100.00000	8.69474			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		16.76358		100.00000	16.68246			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.98735			100.94948			0	0.00
DENG44	On 29/09/2017	Spot Bond	8.02000		99.09828	8.04500		99.00536			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.53089			100.49264			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.44786			100.40889			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.27289			100.23391			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		89.67248	100.00000		89.24548			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.16712			100.12494			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		101.55467			101.50828			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		102.62976			102.59021			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.91492			100.87341			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		99.85387			99.79553			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		101.87747			101.80653			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		99.87299			99.82228			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		53.13254			53.03784			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		102.16842			102.10707			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.96000		100.29536	8.98500		100.13270			0	0.00
DV21	On 15/06/2016	Spot Bond	7.41000		107.23072	7.41000		107.18810			187,800,000	93,900,000.00
DV22	On 07/02/2020	Spot Bond	9.00500		105.03064	9.03000		104.88534			0	1,350,000,000.00
DV23	On 27/02/2023	Spot Bond	9.66500		104.80027	9.69000		104.61049			17,409,000	1,067,409,000.00
DV24	On 18/02/2024	Spot Bond	9.64500		103.42005	9.67000		103.22133			0	0.00
DV29	On 18/02/2029	Spot Bond	9.69500		106.32562	9.73000		106.00258			0	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
DVC005	On 23/06/2015	Spot Bond	0.00000		99.88944			99.85264			0	0.00	
DVC006	On 29/06/2015	Spot Bond	0.00000		101.46147			101.42524			0	0.00	
DVC007	On 15/09/2015	Spot Bond	0.00000		100.03709			100.00000			0	0.00	
DVC008	On 20/11/2015	Spot Bond	0.00000		100.52865			100.49055			0	0.00	
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
DVC010	On 15/09/2015	Spot Bond	0.00000		100.11126			100.07414			0	0.00	
DVC011	On 11/06/2016	Spot Bond	0.00000		100.11518		100.00000	54.10815			0.00	40,300,000,000	68,900,000,000.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.65187			100.61379			0	0.00	
DVF17	On 18/03/2017	Spot Bond	0.00000		99.57490			99.53874			0	0.00	
DVF18	On 30/03/2018	Spot Bond	0.00000		101.19793			101.15822			0	0.00	
E170	On 01/08/2020	Spot Bond	8.38500		126.00307		8.41000	125.83010			0	5,548,382,800.00	
EDC01	On 04/04/2016	Spot Bond	0.00000		96.86765			96.76354			0	0.00	
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
EL037	On 31/01/2037	Spot Bond	2.44000		98.86348		2.44000	98.75639			0	0.00	
EL15	On 29/06/2015	Spot Bond	1.20000		136.76217		1.20000	136.62334			0	7,550,000,000.00	
EL28	On 02/05/2028	Spot Bond	2.17000		123.40265		2.18000	123.13608			0	6,496,600,000.00	
EL29	On 19/11/2029	Spot Bond	2.15000		111.35651		2.16000	111.09892			0	0.00	
EL30	On 29/07/2030	Spot Bond	2.13000		112.58053		2.14000	112.31838			0	0.00	
EL31	On 02/06/2031	Spot Bond	2.27000		102.38268		2.27000	102.27287			0	0.00	
EL36	On 31/01/2036	Spot Bond	2.42000		99.29920		2.42000	99.19174			0	0.00	
EMM01	On 28/07/2020	Spot Bond	9.81000		107.02188		9.83500	106.86469			0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond	9.71000	107.18533		9.73500	107.01907			0	0.00
EMM03	On 04/05/2024	Spot Bond	10.12500	100.74655		10.16000	100.49130			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.33000	95.67036		10.36500	95.49740			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.47000	102.57518		10.50500	102.35910			0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.61738			100.57611			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	98.49744			98.45635			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.09292			100.05581			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.90156			100.85863			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.86737			100.82608			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.82201			100.78291			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	102.23221			102.19305			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.46653			100.42600			0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	98.38275		100.00000	98.91599			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.74000	106.02324		10.75500	105.96045			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.28333			100.23386			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.24293			100.19198			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.47374			100.42331			0	0.00
EQS07	On 09/04/2018	Spot Bond	10.37000	97.51425		10.38000	97.43710			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	98.53455			98.48635			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	97.92231			97.86775			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	100.66222			100.61812			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	100.70266			100.65585			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.71674			100.67722			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.06500		10.00000	110.00700			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.59339			100.55348			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.61744			100.57590			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.58857			100.54899			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.60863			100.56768			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.60565			100.56537			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.59754			100.55780			0	0.00
ES15	On 30/08/2015	Spot Bond	6.45000		102.53419		6.45000	102.49843			0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.23000		103.98406		8.24000	103.91290			1,068,800	3,201,068,800.00
ES23	On 25/01/2023	Spot Bond	8.88500		110.00261		8.91000	109.80838			8,028,900	51,800,974,000.00
ES26	On 02/04/2026	Spot Bond	9.17500		92.65189		9.21000	92.38447			562,087,800	10,510,087,800.00
ES33	On 15/09/2033	Spot Bond	9.79000		82.59221		9.82500	82.29891			3,017,900	29,416,017,900.00
ES42	On 25/04/2042	Spot Bond	9.87000		88.37359		9.92000	87.91185			2,001,160,800	08,560,660,800.00
EXX01	On 19/05/2017	Spot Bond	0.00000		99.49218			100.58477			29,340,000,000	19,390,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000		97.59976			97.55345			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.49514			100.45211			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		101.27933			101.23757			20,000,000,000	10,000,000,000.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		99.82095			101.71903			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.58451			100.54121			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.53176			100.49240			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.29583			100.25643			0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FIFC17	On 09/10/2015	Spot Bond	0.00000		101.32926			101.29016			0.00	0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		100.71310			100.67348			0.00	0	0.00
FIFC19	On 07/12/2015	Spot Bond	100.00000		70.29744		100.00000	100.00000			0.00	11,000,000,000	11,000,000,000.00
FIFC20	On 07/12/2015	Spot Bond	100.00000		77.83913		100.00000	100.00000			0.00	6,200,000,000	6,200,000,000.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.49552		100.00000	11.43988			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.18825		100.00000	11.13411			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.03836			99.99987			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		98.98892			98.94460			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.04312			99.99979			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.04628			99.99972			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.69000		96.43735		9.70000	96.35865			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.13068			100.00955			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.13061			100.00948			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		101.12063			101.07594			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		102.03654			102.08410			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.34695			100.30068			0.00	200,000,000	100,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.35259			100.30556			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.46000		98.39794		10.48500	98.23569			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		100.23794			100.18498			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.54000		104.06550		10.55000	109.96711			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.06129			103.28199			0.00	0	1,020,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.15000		134.69144		2.20500	134.10512			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.18500		274.99245		2.20500	274.31422			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.41500		112.82872		2.41500	112.70666			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
FRBI28	On 31/03/2028	Spot Bond	3.04000	152.94543	3.05000	152.61185			0.00	0	0.00	
FRBI33	On 07/12/2033	Spot Bond	3.18000	192.42144	3.18000	192.20562			0.00	0	0.00	
FRBN04	On 15/09/2015	Spot Bond	6.99000	104.94127	7.00500	104.89788			0.00	0	0.00	
FRBZ01	On 30/11/2020	Spot Bond	7.62400	66.37869	7.62500	66.26270			0.00	0	0.00	
FRBZ02	On 28/10/2024	Spot Bond	9.41000	42.17391	9.41100	42.16184			0.00	0	0.00	
FRBZ03	On 10/12/2024	Spot Bond	9.65000	40.82074	9.65000	40.80887			0.00	0	0.00	
FRC107	On 03/06/2021	Spot Bond	0.00000	100.38925		100.33346			0.00	0	0.00	
FRC109	On 20/06/2017	Spot Bond	0.00000	99.87598		99.82592			0.00	0	0.00	
FRC112	On 20/06/2017	Spot Bond	0.00000	99.89333		99.85021			0.00	0	0.00	
FRC113	On 20/06/2017	Spot Bond	0.00000	99.88238		99.83488			0.00	0	0.00	
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000	7.47000	98.00000			0.00	0	0.00	
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	100.00000			0.00	0	0.00	
FRC118	On 20/06/2017	Spot Bond	0.00000	99.87504		99.82515			0.00	0	0.00	
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
FRC121	On 20/06/2017	Spot Bond	0.00000	99.88092		99.83337			0.00	0	0.00	
FRC122	On 20/06/2017	Spot Bond	0.00000	99.91884		99.86480			0.00	0	0.00	
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
FRC124	On 20/06/2017	Spot Bond	0.00000	99.87709		99.82802			0.00	0	0.00	
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000	6.00000	100.00000			0.00	0	0.00	
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
FRC128	On 20/09/2017	Spot Bond	0.00000	99.86930		99.81712			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
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	99.83885			99.77453			0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	99.84362			99.78121			0	0.00
FRC136	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC137	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC138	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC139	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC140	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC141	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC142	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC143	On 20/09/2017	Spot Bond		100.09221	23.71934		100.09221	23.60446			0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	99.88843			99.84387			0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	111.67727			111.72086			0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	99.86117			99.80524			0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	103.34114			103.17822			0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	99.88494			99.83851			0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	98.00000			98.00000			0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	99.88364			99.83667			0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	99.89421			99.85147			0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	99.88324			99.83662			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC155	On 20/12/2017	Spot Bond		0.00000	99.84704			99.78598			0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	99.88529			99.83948			0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	65.58657		13.22500	65.54020			0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	99.89185			99.84866			0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	99.89171			99.84847			0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	99.85096			99.79078			0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	99.88680			99.84158			0	0.00
FRC169	On 31/01/2025	Spot Bond		3.64500	101.56348		3.64500	101.44681			0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	99.88188			99.83470			0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	99.88188			99.83470			0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	102.63951			102.59171			0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	101.85649			101.80847			0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.04632			100.00000			0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	99.88871			99.84426			0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	99.89131			99.84789			0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	101.08991			101.03727			0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	99.87272			99.82190			0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.78471			100.74186			0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	101.07870			101.02660			0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	101.24273			101.19226			0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	99.85387			99.79553			0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	99.88433			99.83814			0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	99.86205			99.80644			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC186	On 20/03/2016	Spot Bond		0.00000	99.89253			99.84962			0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	99.88324			99.83662			0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	99.88324			99.83662			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.03664			100.00004			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	101.59389			101.55211			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	101.68111			101.63700			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	101.61660			101.57679			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.06500		10.00000	110.00700			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	101.40564			101.36445			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	99.87668			102.13824			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.39096			101.34938			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.59836			101.55833			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.36695			101.32525			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.37066			101.32885			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.36230			101.31778			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	101.23783			101.19745			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.36230			101.31778			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	101.23285			101.19264			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.96403			100.91809			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.99277		8.75000	100.94527			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	99.88543			101.98621			0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.46808		100.00000	9.42226			0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.68751		100.00000	10.69991			0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	97.15149			97.09395			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC210	On 20/12/2019	Spot Bond	100.00000		10.37501		100.00000	10.32479			0	0.00	
FRC210	On 20/12/2019	Spot Bond	0.00000		99.87914			99.83088			0	0.00	
FRC211	On 29/10/2017	Spot Bond	100.00000		22.96467		100.00000	22.85232			0	0.00	
FRC212	On 07/05/2020	Spot Bond	0.00000		100.91348			100.86891			0	0.00	
FRC213	On 04/06/2021	Spot Bond	100.00000		9.10708		100.00000	9.06300			0	0.00	
FRC214	On 07/11/2017	Spot Bond	100.00000		22.12173		100.00000	22.01468			0	0.00	
FRC215	On 07/11/2019	Spot Bond	0.00000		100.91344			100.86887			0	0.00	
FRC216	On 07/11/2017	Spot Bond	100.00000		22.09304		100.00000	21.98612			0	0.00	
FRC217	On 07/11/2017	Spot Bond	0.00000		100.91122			100.86675			0	0.00	
FRC218	On 07/11/2017	Spot Bond	0.00000		100.86572			100.82349			0	0.00	
FRC219	On 04/11/2019	Spot Bond	0.00000		100.98606			100.94124			0.00	2,000,000,000	1,000,000,000.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.92635			100.88426			0	0.00	
FRC221	On 31/01/2022	Spot Bond	2.96000		128.33841		3.01500	127.77706			0	0.00	
FRC222	On 10/11/2016	Spot Bond	0.00000		100.76734			100.72594			0	0.00	
FRC223	On 10/11/2016	Spot Bond	0.00000		100.75732			100.71647			0	0.00	
FRC224	On 10/11/2016	Spot Bond	0.00000		100.75732			100.71647			0	0.00	
FRC225	On 20/05/2020	Spot Bond	0.00000		100.62892			100.58399			0	0.00	
FRC226	On 18/06/2015	Spot Bond	0.00000		99.98115			99.94346			0	0.00	
FRC227	On 10/09/2016	Spot Bond	0.00000		100.14011			100.01633			0	0.00	
FRC228	On 16/09/2016	Spot Bond	0.00000		99.99995			99.96280			0	0.00	
FRC229	On 30/03/2017	Spot Bond	0.00000		102.03365			101.98251			0	0.00	
FRC230	On 20/06/2020	Spot Bond	0.00000		99.87709			101.69010			0	0.00	
FRC231	On 25/06/2018	Spot Bond	0.00000		101.47526			101.43235			0	0.00	
FRC37	On 20/06/2015	Spot Bond	0.00000		99.88450			99.83791			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC40	On 20/12/2015	Spot Bond	0.00000		99.88521			99.83888			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.16145			100.03175			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		101.14748			101.10167			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.49000		124.36756		3.54500	123.82190			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		99.88306			99.83588			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		99.88186			99.83420			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.54000		124.00028		3.59500	123.45607			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.52000		124.14704		3.57500	123.60225			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.44000		130.23499		2.44000	130.09391			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.51000		139.28048		2.51000	139.12923			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		101.28576			101.23435			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		99.89863			99.85766			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		99.88390			99.83704			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		99.86416			99.80940			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		99.86922			99.81649			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		99.88010			99.83222			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		99.88023			99.83241			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.03528			100.00003			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.98012		100.00000	12.65366			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		53.22601		100.00000	52.96843			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		97.72350		100.00000	97.21452			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		24.01015		100.00000	23.89396			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		35.85636		100.00000	35.63282			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.55532		100.00000	12.49389			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.88204			101.84461			0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.22571			102.18582			0	500,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.40671			101.36578			0	500,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.87511			100.83412			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		97.74513			97.70854			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		97.91778			97.88164			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.64351			100.59814			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.17800		102.69224		2.16800	102.87311			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.54000		111.28695		2.54000	111.16580			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.14868			101.10860			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.56045		10.38000	101.50328			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.56045		10.38000	101.50328			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		80.09300			80.09300			0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		99.82381			99.77494			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.68000		108.62661		2.68000	108.50751			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.62000		207.88146		2.62000	207.65457			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.65000		109.19015		2.65000	109.07062			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.65000		207.01565		2.65000	206.78936			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		101.28809			101.23469			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.50000		112.00642		2.50000	111.88474			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.74000		107.51003		2.74000	107.39181			0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		101.49851			101.46173			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		54.34800			54.03600			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS118	On 06/08/2015	Spot Bond	0.00000		100.77584			100.73896			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.84500		105.58931		2.84500	105.47260			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.77000		203.59601		2.77000	203.37213			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.82000		202.19149		2.82000	201.96864			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.43000		98.65134		2.43000	98.54453			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.85000		201.35448		2.85000	201.13221			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.12000		100.75315		3.12000	100.64028			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.08000		152.29355		3.09000	151.96120			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.57000		93.41016		3.57000	93.30322			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.07000		152.45623		3.08000	152.12356			0	0.00
FRS130	On 11/08/2015	Spot Bond	0.00000		100.68932			100.65205			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.13000		151.37148		3.14000	151.03838			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.36000		188.12216		3.36000	187.91361			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		95.43599			97.92506			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.50000		93.87815		3.50000	93.74256			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.47000		94.35576		3.47000	94.21988			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.28000		98.06373		3.28000	97.95303			0	3,500,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.30500		272.69400		2.32500	272.02027			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.19500		274.80005		2.21500	274.12218			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.91500		261.35745		2.93500	260.70609			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.62000		130.96233		2.67500	130.39066			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.07969			101.03665			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.15000		130.57302		2.20500	130.00463			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS56	On 19/07/2016	Spot Bond	0.00000		101.30866			101.26364			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.54773			101.50328			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.96209			100.91837			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.52000		108.29556		2.52000	108.17778			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		28.36753		104.97509	28.22418			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		31.70008		101.07593	31.54521			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		25.72074		100.44759	25.59577			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		26.62891		100.76967	26.49917			0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS81	On 30/10/2042	Spot Bond	2.14000		117.86226		2.14000	117.73667			0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS85	On 31/01/2025	Spot Bond	2.36000		113.36442		2.36000	113.24213			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.85980			98.85761			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.39000		113.07187		2.39000	112.94970			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.48248			100.43430			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.39500		343.33817		2.41500	342.48882			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.85229			100.80956			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.45956			100.41571			0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRX16	On 15/09/2016	Spot Bond	7.68000		102.39768		7.68000	102.35575			0	0.00
FRX17	On 15/09/2017	Spot Bond	8.26500		102.62230		8.29000	102.52656			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.57000		106.56433		8.58000	106.49004			0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	9.20500		100.06265		9.24000	99.88964			0	760,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.50000		98.75336		9.52500	98.60308			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond	10.19500	89.43807	10.22000	89.26957			0.00	0	0.00	
FRX24	On 10/12/2024	Spot Bond	10.28500	102.97482	10.32000	102.70588			0.00	0	0.00	
FRX26	On 01/10/2026	Spot Bond	10.54500	95.16512	10.58000	94.89495			0.00	0	500,000,000.00	
FRX30	On 31/01/2030	Spot Bond	10.86500	95.58851	10.90000	95.29486			0.00	0	3,000,000,000.00	
FRX31	On 21/02/2031	Spot Bond	10.99500	91.95637	11.03000	91.66547			0.00	0	0.00	
FRX45	On 14/04/2045	Spot Bond	10.33000	79.93888	10.37000	79.59811			0.00	0	0.00	
FS1A3	On 20/03/2038	Spot Bond	0.00000	99.91006		99.87366			0.00	0	0.00	
FS1A4	On 20/03/2038	Spot Bond	0.00000	99.90872		99.87178			0.00	0	0.00	
FS1A5	On 20/03/2038	Spot Bond	0.00000	99.90533		99.86704			0.00	0	0.00	
FS1B1	On 20/03/2038	Spot Bond	0.00000	99.89996		99.85953			0.00	0	0.00	
FS1C1	On 20/03/2038	Spot Bond	0.00000	99.89593		99.85389			0.00	0	0.00	
FS1D1	On 20/03/2038	Spot Bond	0.00000	99.87853		99.82953			0.00	0	0.00	
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.55177		100.51238			0.00	0	0.00	
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.40891		100.36902			0.00	0	0.00	
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.57218		100.53133			0.00	0	0.00	
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.59484		100.55236			0.00	0	0.00	
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.61372		100.56987			0.00	0	0.00	
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.69665		100.64683			0.00	0	0.00	
FS3A1U	On 20/02/2016	Spot Bond	100.00000	54.79795	100.00000	54.53277			0.00	0	0.00	
FS3A2U	On 20/02/2018	Spot Bond	100.00000	9.19357	100.00000	9.14908			0.00	0	0.00	
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.54243	100.00000	1.53496			0.00	0	0.00	
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.25878	100.00000	0.25752			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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		10.65957		100.00000	10.60799			0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.78838		100.00000	1.77973			0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.30004		100.00000	0.29859			0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.46100			101.41910			0	0.00
GFC04	On 11/04/2017	Spot Bond	9.49500		101.69452		9.52000	101.60198			0	10,000,000.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		101.20003			101.15994			0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.46903			100.42789			0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.47515			100.43348			0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.51490			100.46974			0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.56369			100.51424			0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.59412			100.54199			0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		100.65657			100.62108			0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.82738		100.00000	9.77982			0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		20.29537		100.00000	20.19715			0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.15896		100.00000	11.10495			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GRB04U	On 15/05/2020	Spot Bond	100.00000		11.34203		100.00000	11.27132			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		100.99922			100.95871			0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		101.03830			100.99619			0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		101.08678			101.04269			0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		101.15405			101.10721			0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		101.15955			101.12076			0	10,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		101.31236			101.27093			0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.74824			100.71263			0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.02451			100.07646			0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.59894			100.55455			0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		99.86404			99.82466			0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.17350			100.13250			0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		101.15090			101.09944			0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.31810		100.00000	10.26817			0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		101.23145			101.19289			0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.03850			100.00002			0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.92103			100.87925			0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.93175			100.88947			0	0.00
HILC20	On 24/06/2015	Spot Bond	0.00000		101.50625			101.47081			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
HILC21	On 07/08/2015	Spot Bond	0.00000		100.72755			100.69206			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		101.24081			101.19817			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.48988		92.74499		7.48988	92.70729			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		101.29604			101.25146			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.48990		104.41639		8.48990	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		101.36701			101.31995			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.94009		104.41639		8.94009	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		101.45371			101.40363			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		101.33243			101.28891			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.52665			101.47832			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.82896			100.78449			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.06500		10.00000	110.00700			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.37500		104.03180		9.40000	103.94098			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.68913			100.63986			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
HPF07	On 20/08/2017	Spot Bond	0.00000		100.64771			100.60142			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.59500		108.37620		8.62000	108.22092			400,000,000	1,980,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.07500		277.11959		2.09500	276.43720			0	7,030,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.05500		283.75178		2.07500	283.01449			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.79000		98.85136		9.82500	98.51062			0	2,230,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.83000		98.43556		9.86500	98.09179			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		39.68863		100.00000	39.49657			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		95.71314		100.00000	95.21977			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		43.73935		100.00000	43.52537			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		35.07069		100.00000	34.90097			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		110.06500		10.00000	110.00700			0	0.00
I2025	On 31/01/2025	Spot Bond	1.75000		119.50158		1.75000	119.37665			227,000,000	86,942,608,900.00
I2038	On 31/01/2038	Spot Bond	1.92000		124.05322		1.92000	123.92235			9,466,249,200	87,447,961,800.00
I2046	On 31/03/2046	Spot Bond	2.07000		120.64368		2.07000	120.51558			14,412,000,000	77,580,137,500.00
I2050	On 31/12/2050	Spot Bond	1.99000		132.31748		1.98000	132.49575			20,966,000,000	61,900,171,800.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.74528			101.70857			0	0.00
IBL21	On 15/03/2016	Spot Bond	8.16000		103.36186		8.16000	103.31694			0	0.00
IBL22	On 15/03/2018	Spot Bond	8.24500		106.73583		8.27000	106.62691			0	0.00
IBL28	On 18/08/2016	Spot Bond	7.98000		103.01860		7.98000	102.97407			0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.91490			100.87339			0	0.00
IBL34	On 31/01/2017	Spot Bond	1.28000		132.62929		1.28000	132.49402			0	0.00
IBL36	On 31/01/2022	Spot Bond	2.22000		134.12841		2.27500	133.54430			0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		102.16548			102.12553			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL39	On 02/04/2018	Spot Bond	8.36500	102.77632		8.39000	102.66866			0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.67938			100.64235			0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.71738			100.67807			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.06500		10.00000	110.00700			0	0.00
IBL45	On 21/12/2018	Spot Bond	9.02000	96.90183		9.03000	96.82586			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.47500	94.94202		9.50000	94.80689			0	2,540,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00065			99.96464			0	1,230,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.97500	97.53077		9.00000	97.42482			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.52500	101.68061		9.55000	101.52975			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.85840			100.81902			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.01393			99.97279			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.92000	102.02503		7.92000	101.98127			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.80000	101.20485		8.81000	101.13018			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	101.06238			101.01816			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.68227			100.64337			0	0.00
IBL58	On 13/02/2017	Spot Bond	8.01500	103.66984		8.04000	103.58637			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.76000	104.41722		8.77000	104.33664			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.86500	105.60944		9.89000	105.40771			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	101.54990			101.51071			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	101.05525			101.01637			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.87469			100.83496			0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.99167			100.95133			0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	101.01157			100.97041			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL66	On 12/03/2018	Spot Bond		0.00000	100.09369			100.05631			0	0.00
IBL67	On 31/01/2022	Spot Bond		2.95000	128.41471		3.00500	127.85307			0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00973		100.00000	0.00969			0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	101.15017			101.11185			0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	101.13195			101.09173			0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.51000	96.43884		9.53500	96.29001			0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.49214			100.45131			0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.37633			100.33408			0	0.00
IDCG06	On 24/11/2024	Spot Bond		10.17500	96.87514		10.21000	96.61923			0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.88657		5.00000	101.85878			0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.79928		5.00000	100.77208			0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.02767		4.00000	101.00592			0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	100.66227		4.00000	100.64049			0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	47.53437		100.00000	47.30182			0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	47.34714		100.00000	47.11551			0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	47.34714		100.00000	47.11551			0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	105.08061		9.20000	105.02897			0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.71516			100.66753			0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.34686		100.00000	7.31131			0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.86500			100.80946			0	0.00
IN253U	On 04/07/2015	Spot Bond		100.00000	97.72350		100.00000	97.21452			0	0.00
IN269U	On 25/07/2017	Spot Bond		100.00000	15.28453		100.00000	15.20975			0	0.00
IN272U	On 10/11/2017	Spot Bond		100.00000	21.43539		100.00000	21.33167			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IN276U	On 30/06/2021	Spot Bond	100.00000		1.59271	100.00000	1.58662				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		10.08658	100.00000	10.03722				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.94945	100.00000	9.90130				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		11.09824	100.00000	11.04394				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		32.53682	100.00000	32.37763				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		94.31525	100.00000	93.83033				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		86.49289	100.00000	86.08491				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		85.28037	100.00000	84.88372				0.00	0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		98.20431	100.00000	97.68745				0.00	0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		98.25259	100.00000	97.73547				0.00	0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		94.80519	100.00000	94.31525				0.00	0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		90.92827	100.00000	90.33974				0.00	0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		84.10138	100.00000	83.71560				0.00	0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		85.00994	100.00000	84.50090				0.00	0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		85.48009	100.00000	85.08159				0.00	0	0.00
INA525	On 17/06/2015	Spot Bond	6.40000		99.89491	6.40000	99.87741				0.00	0	0.00
INA529	On 14/07/2015	Spot Bond	6.45000		99.42023	6.45000	99.40277				0.00	0	0.00
INA530	On 21/07/2015	Spot Bond	6.45000		99.29811	6.45000	99.28069				0.00	0	0.00
INA531	On 28/07/2015	Spot Bond	6.45000		99.17629	6.45000	99.15892				0.00	0	0.00
INA533	On 11/08/2015	Spot Bond	6.60000		98.90902	6.60000	98.89133				0.00	0	0.00
INA534	On 18/08/2015	Spot Bond	6.60000		98.78535	6.60000	98.76770				0.00	0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		98.41617	6.60000	98.39866				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		102.00789		101.95675				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.90960		103.04205	10.91989	102.97707				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
ING116	On 31/03/2016	Spot Bond		10.90960	102.38527		10.91989	102.32070			0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	99.88740			102.00976			0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	99.89010			101.97113			0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.31941		6.50000	101.28400			0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	99.87846			99.82992			0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	93.36489			93.36489			0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.04027			100.00000			0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	101.25328			101.21406			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.06500		10.00000	110.00700			0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	99.88324			101.95440			0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	104.02657			103.98324			0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	101.15002			101.11291			0	0.00
ING297	On 10/09/2015	Spot Bond		0.00000	98.44551			98.40893			0	0.00
ING298	On 17/09/2015	Spot Bond		0.00000	98.30791			98.27113			0	0.00
ING301	On 12/10/2015	Spot Bond		100.00000	75.72614		100.00000	75.41322			0	0.00
INGR06	On 10/06/2016	Spot Bond		0.00000	100.60582			100.56404			0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	101.02701			100.96986			0	0.00
IP274U	On 14/07/2015	Spot Bond		100.00000	93.11224		100.00000	92.63959			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.06500		10.00000	110.00700			0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	101.37121			101.32927			0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	101.38891			101.34642			0	0.00
IPF06	On 13/04/2017	Spot Bond		8.67000	101.75638		8.67000	101.70919			0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	101.59345			101.55241			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPF08	On 01/07/2018	Spot Bond	0.00000		101.63136			101.58932			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		101.65665			101.61395			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		101.29500			101.25412			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		101.36030			101.31732			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		101.32082			101.27911			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		101.11985			101.08430			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.86000		98.53888		9.88500	98.37864			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		102.00336			101.96419			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.93500		103.83515		8.96000	103.73456			0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		101.48998			101.44741			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.47241			101.42756			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		99.87869			99.83595			0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		99.88584			99.83979			0	0.00
IV014	On 22/06/2015	Spot Bond	8.06000		99.88971		8.07500	99.84538			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		101.20755			101.16452			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.21963			100.17071			0	0.00
IV017	On 31/01/2022	Spot Bond	3.50000		128.44343		3.55500	128.18695			0	0.00
IV019	On 31/03/2028	Spot Bond	3.63000		149.27818		3.64000	149.00419			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		101.80130			101.75397			2,347,680,000	1,173,840,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.53963			101.49244			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.40528			101.35715			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.10898			100.06541			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		99.73299			101.88454			0	0.00
IV030	On 31/01/2025	Spot Bond	3.75000		108.39592		3.75000	108.27080			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IV030A	On 31/01/2025	Spot Bond	3.75000		108.39592		3.75000	108.27080			0	0.00	
IV031	On 11/03/2025	Spot Bond	0.00000		100.04814			100.09198			0	0.00	
IV032	On 14/08/2023	Spot Bond	0.00000		100.71717			100.80114			0.00	12,000,000,000	6,000,000,000.00
IV08	On 30/04/2018	Spot Bond	10.56000		109.44524		10.57000	109.35858			0	0.00	
IV09	On 30/04/2018	Spot Bond	0.00000		103.15642			103.10441			0	0.00	
IV19A	On 31/03/2028	Spot Bond	3.73000		142.14005		3.74000	141.82657			0	0.00	
IV531U	On 30/07/2015	Spot Bond	100.00000		89.46078		100.00000	89.02439			0	0.00	
IV533U	On 13/08/2015	Spot Bond	100.00000		86.49289		100.00000	86.08491			0	0.00	
IV534U	On 20/08/2015	Spot Bond	100.00000		85.08159		100.00000	84.68677			0	0.00	
IVA524	On 11/06/2015	Spot Bond	6.40000		99.89491		6.40000	99.92991			0	0.00	
IVA528	On 09/07/2015	Spot Bond	6.40000		99.51144		6.40000	99.61573			0	0.00	
IVA529	On 16/07/2015	Spot Bond	6.45000		99.98233		6.45000	99.49015			0	0.00	
IVA530	On 23/07/2015	Spot Bond	6.45000		99.85883		6.45000	99.36786			0	0.00	
IVA531	On 30/07/2015	Spot Bond	6.45000		99.49015		6.45000	98.76089			0	0.00	
IVA534	On 20/08/2015	Spot Bond	6.60000		98.73244		6.60000	98.73244			0	0.00	
IVA537	On 03/09/2015	Spot Bond	6.60000		98.60920		6.60000	98.48628			0	0.00	
IVA538	On 10/09/2015	Spot Bond	6.60000		98.48628		6.60000	98.36366			0	0.00	
IVA539	On 17/09/2015	Spot Bond	6.60000		98.25880		100.00000	79.52070			0.00	16,300,000,000	9,300,000,000.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
IVC005	On 27/07/2015	Spot Bond	0.00000		101.15888			101.12097			0	0.00	
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.06500		10.00000	110.00700			0	0.00	
IVC006	On 28/01/2016	Spot Bond	0.00000		101.18453			101.14604			0	0.00	
IVC007	On 04/04/2016	Spot Bond	0.00000		101.42222			101.38158			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IVC014	On 20/05/2016	Spot Bond	0.00000		100.54961			100.51038			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.58274			100.53778			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.33673			100.29479			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		101.37130			101.32936			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		101.38016			101.33794			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		101.39787			101.35510			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		101.31816			101.27788			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		101.23292			101.19055			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		101.03825			100.99599			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		99.96058			99.92108			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.67819			100.63706			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.42527			100.38657			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.42112			100.38279			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		101.54053			101.49715			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		101.10663			101.06583			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		99.96357			99.92704			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		101.67750			101.63553			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		101.72065			101.67757			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		101.72065			101.67757			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.36000		103.65345		9.37000	103.56780			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		16.37524		100.00000	16.30205			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.45001		100.00000	11.39399			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		101.19643			101.15743			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.53000		102.88296		9.55500	102.71690			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
IVC041	On 29/07/2017	Spot Bond		0.00000	101.05802			101.01494			0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.69973			100.65864			0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.03576			99.99997			0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	104.71288			104.67425			0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	101.06252			101.02337			0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	102.08845			102.04858			0	0.00
IVC047	On 27/10/2015	Spot Bond		6.86000	101.22864		6.87500	101.18609			0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.94135			100.89651			0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.59908			100.55468			0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.30850			100.26440			0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	100.97665			100.93229			0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	100.76135			100.72028			0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	100.83111			100.78622			0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	100.28799			100.24685			0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	99.81132			101.80762			0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	101.00497			100.96408			0	0.00
IVC059	On 09/06/2016	Spot Bond		0.00000	100.16286			100.12175			0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	101.23782			101.18620			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	101.05368			101.00987			0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	101.18756			101.14401			0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	54.66520		100.00000	54.40066			0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	102.23299			102.18946			0	5,000,000,000.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.22161			100.18219			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
KAP002	On 13/06/2019	Spot Bond		0.00000	100.04150			100.00010			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.19790			100.15386			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	89.43489		100.00000	88.99756			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	102.54115			102.49216			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	101.14162			101.08971			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.72500	137.43119		8.76000	137.04185			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	101.70896			101.66934			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.04907			100.00642			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.30995			100.26973			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	99.89766			99.85983			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	101.42021			101.37613			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond		10.47500	97.53298		10.50000	97.39338			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	102.97701		9.71000	102.92307			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	101.02079			100.97833			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.96500	100.11900		8.99000	100.02306			0.00	0	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond		9.09500	98.02378		9.12000	97.91686			0.00	0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond		10.14500	99.22631		10.17000	99.07585			0.00	0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	100.10879			100.06522			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.05740			100.00014			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		7.88000	101.43029		7.89500	101.38088			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.06278			100.00018			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond		0.00000	100.68570			100.62587			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.60236			100.55933			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.62426			100.57927			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
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.66894			100.62071			0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.66502			100.62667			0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.03789			100.00000			0	0.00
MAQ069	On 09/07/2015	Spot Bond		0.00000	99.61692			99.58209			0	0.00
MAQ070	On 30/07/2015	Spot Bond		0.00000	99.25865			99.22417			0	0.00
MAQ071	On 11/08/2015	Spot Bond		0.00000	99.03928			99.00435			0	0.00
MAQ072	On 10/09/2015	Spot Bond		0.00000	98.48996			98.45443			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	101.94082			101.90186			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	101.95509			101.91584			0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	102.09197			102.03691			0	0.00
MBC024	On 05/09/2015	Spot Bond		0.00000	98.60191			98.56696			0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	101.61178			101.57374			0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	102.31212			102.27276			0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	101.64176			101.60409			0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.29982			100.17808			0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.54171			100.50225			0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	101.27310			101.23459			0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.78667			100.74927			0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.79573			100.75695			0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.81356			100.77390			0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.17069			100.13272			0	0.00
MBF044	On 11/04/2016	Spot Bond		0.00000	101.24888			101.20980			0	0.00
MBF045	On 13/04/2018	Spot Bond		0.00000	101.33578			101.29495			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBP24U	On 22/03/2016	Spot Bond	100.00000		63.22854	100.00000	62.92256				0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		23.14191	100.00000	23.02869				0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		22.41355	100.00000	22.30389				0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		22.50249	100.00000	22.39241				0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		21.61483	100.00000	21.51023				0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		22.60916	100.00000	22.49975				0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		100.99161		100.95126				0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.02000		101.55594	9.03000	101.47514				0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	9.04000		101.08189	9.05000	101.00132				0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		101.44862		101.40690				0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		103.47983		103.43562				0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		103.63483		103.58858				0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.18000		102.18898	8.20500	102.11368				0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.01000		105.18019	9.02000	105.09896				0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.78500		105.56600	9.81000	105.39064				0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		99.90937		99.87270				0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		99.90601		99.86800				0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.82500		101.38191	9.85000	101.24151				0	0.00
MGL01	On 15/09/2015	Spot Bond	7.03000		102.47369	7.04500	102.43111				0	2,520,000,000.00
MIIL02	On 31/05/2017	Spot Bond	9.10500		99.83874	9.13000	99.74639				0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		99.99989		99.96140				0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.66000		104.24191	9.68500	104.07884				0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.37247		100.32592				0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		33.32910	100.00000	33.16781				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond	8.80500	99.82341	8.83000	99.73247	0.00	0	140,000,000.00			
MTN03	On 13/07/2015	Spot Bond	6.98000	104.16210	6.99500	104.12129	0.00	0	0.00			
MTN04	On 13/07/2017	Spot Bond	8.79500	106.80314	8.82000	106.70504	0.00	0	510,000,000.00			
N4A211	On 14/08/2020	Spot Bond	100.89771	6.93760	100.89771	6.90376	0.00	0	0.00			
N4A302	On 14/08/2020	Spot Bond	100.61875	7.02766	100.61875	6.99346	0.00	0	0.00			
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
N5A16	On 20/06/2016	Spot Bond	0.00000	100.15136		100.11348	0.00	0	0.00			
N5B23	On 20/06/2023	Spot Bond	0.00000	100.16190		100.12138	0.00	0	0.00			
N5C23	On 20/06/2023	Spot Bond	0.00000	100.16402		100.12296	0.00	0	0.00			
N5D23	On 20/06/2023	Spot Bond	0.00000	100.18691		100.14012	0.00	0	0.00			
N5E23	On 20/06/2023	Spot Bond	0.00000	100.20592		100.15437	0.00	0	0.00			
N5F23U	On 20/06/2023	Spot Bond	100.00000	9.96746	100.00000	9.57116	0.00	0	0.00			
N5G23U	On 20/06/2023	Spot Bond	100.00000	10.67262	100.00000	10.24828	0.00	0	0.00			
NAM01	On 19/11/2022	Spot Bond	9.23000	95.50899	9.25500	95.33433	0.00	0	0.00			
NBK10A	On 25/07/2016	Spot Bond	7.68500	101.91255	7.68500	101.87009	0.00	0	0.00			
NBK11A	On 28/11/2020	Spot Bond	9.34500	98.69280	9.37000	98.54013	0.00	0	0.00			
NBK12A	On 19/03/2021	Spot Bond	9.11000	103.45682	9.13500	103.29576	0.00	0	0.00			
NBK13A	On 19/03/2024	Spot Bond	9.56500	103.31502	9.59000	103.11562	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
NBK13B	On 21/02/2017	Spot Bond	0.00000		101.41954			101.38088			0	30,000,000.00
NBK14A	On 26/06/2021	Spot Bond	9.47000		103.62431		9.49500	103.45943			0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.46235			100.42416			8,000,000,000	4,000,000,000.00
NBK15A	On 11/02/2022	Spot Bond	9.71000		98.59732		9.73500	98.42833			0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		101.49678			101.45773			0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.32500		97.90567		10.36000	97.64828			0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		101.11608			101.07872			0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.50500		97.95241		10.54000	97.67990			0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.48539			100.44758			0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.45500		99.63866		9.48000	99.49165			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		99.70753			99.67112			0	0.00
NBK19A	On 01/06/2022	Spot Bond	9.86000		99.32329		9.88500	99.14819			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		101.37841			101.34051			0	0.00
NBK20A	On 01/06/2026	Spot Bond	10.57500		99.06662		10.61000	98.78932			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		101.70161			101.66027			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.72524			100.68566			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.73580			100.69500			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.75528			100.71339			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.78616			100.74372			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.80864			100.76375			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		101.26655			101.22139			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		100.32755			100.28641			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.86000		103.52389		6.87500	103.48179			280,000,000	880,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.36947			100.33436			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond		9.04000	111.17236		9.05000	111.08265			0	3,060,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.90000	37.95280		10.93500	37.81930			0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	101.31946			101.27406			0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.73000	103.35592		7.73000	103.31332			0	0.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	101.73949			101.70062			0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	96.91403			96.89555			0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.31484			100.27289			0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	101.07318			101.03041			0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	101.05816			101.01507			0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	93.38865			93.36954			0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	101.42878			101.39066			0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.72997			100.68568			0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	99.90163			99.86187			0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	99.90700			99.86939			0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	102.12983			102.08611			0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	99.91028			99.87398			0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	99.90333			99.86472			0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	99.90340			99.86481			0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.96605			100.92588			0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	99.88871			99.84426			0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.07000	105.92625		10.10500	105.66471			0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	99.88939			99.84522			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
NCLN85	On 20/03/2024	Spot Bond	10.10500	104.78519		10.14000	104.51867			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	99.88871			99.84426			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	99.89992			99.85994			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	99.93993			99.89992			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	99.88761			99.84273			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	99.88625			99.84082			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000	100.31271			100.27090			0.00	0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000	101.46633			101.42253			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	6.97000	103.45253		6.98500	103.40978			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	101.22263			101.17382			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	99.18085			99.13189			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.22000	103.51936		10.23000	103.40519			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.26208			100.21237			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	101.46363			101.41667			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	101.49218			101.44315			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	101.29035			101.25347			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	117.20075		9.44500	117.14198			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.45014			100.39977			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.06500		10.00000	110.00700			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.20500	169.67920		2.22500	169.44891			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.61000	110.95227		2.61000	110.83106			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000	185.41510		3.45000	185.21593			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	3.00000	107.15168		3.00000	107.02543			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
NILB14	On 31/03/2028	Spot Bond	3.22000		139.87121		3.23000	139.56054			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.13000		151.37148		3.14000	151.03838			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.87500		105.61846		8.90000	105.46569			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.50500		104.35754		9.53000	104.20461			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.66438			100.62424			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.50205			100.46334			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.51965			100.47958			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.50912			100.46986			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		100.54002			100.49838			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.70500		105.39686		9.73000	105.21327			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.53019			100.48931			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.52317			100.48283			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000		100.57010			100.52612			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.90500		104.35151		9.93000	104.19731			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.53721			100.49579			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.54073			100.49903			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000		100.60023			100.55391			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.67020			100.61846			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.62757			100.57914			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.55126			100.50874			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.81000		110.61284		8.82000	110.52963			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.56000		115.56977		9.58500	115.36924			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.10000		172.99034		2.12000	172.57426			0	8,700,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	10.47500	113.21060		10.51000	112.87522			0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.34242			101.30193			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.11482			101.07693			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	99.92551			99.88560			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.27069			100.22937			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.44249			100.40026			30,000,000	30,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.48786			100.43913			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.59694			100.53692			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.16077		100.00000	17.07772			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	93.52957		100.00000	93.05839			0	0.00
OML01	On 27/10/2015	Spot Bond	6.87000	101.92762		6.88500	101.88472			0	500,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.44616			100.40013			0	0.00
OML03	On 27/11/2024	Spot Bond	10.02500	97.80947		10.05000	97.67102			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000	99.95682			99.91356			0	0.00
OML05	On 19/03/2025	Spot Bond	10.19000	100.76730		10.21500	100.62130			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.74500	100.48523		10.77000	100.31163			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.32500	100.48986		11.36000	100.22934			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	36.81389		100.00000	36.63574			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	99.70000			99.67000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.06500		10.00000	110.00700			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	102.11801			102.07842			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000	100.18219			100.14162			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000	100.83593			100.79743			0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000	100.68242			100.64190			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
PPC001	On 28/03/2016	Spot Bond	0.00000		99.87680			101.67046			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.77133			101.73004			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		101.18803			101.14617			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.76000		105.01618	9.78500		104.84853			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.99138			100.95191			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.01852			100.97795			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.03073			100.98966			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.05786			101.01570			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.17445			101.12756			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.20154			101.15356			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.08872			101.04340			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.14500		43.20791	8.18000		43.03650			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	5.88000		105.22439	5.89500		105.18706			0.00	93,400,000,000	66,700,000,000.00
R158P	On 15/09/2015	Spot Bond	6.56000		98.40821	6.56000		98.37342			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.66000		111.46258	6.66000		111.42291			0.00	7,002,629,500	65,802,629,500.00
R159P	On 15/09/2016	Spot Bond	6.49000		92.35878	6.49000		92.32672			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.32500		115.79612	8.36000		115.46126			0.00	55,892,635,400	97,283,654,800.00
R187P	On 21/12/2026	Spot Bond	8.06500		40.24712	8.10000		40.07409			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.98500		37.54705	8.02000		37.37315			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.69500		284.61959	1.71500		283.92259			0.00	9,566,202,500	25,298,417,200.00
R202	On 07/12/2033	Spot Bond	1.82000		232.67646	1.82000		232.43257			0.00	20,646,756,000	24,484,458,400.00
R2023	On 28/02/2023	Spot Bond	8.16500		99.93784	8.19000		99.75557			0.00	71,098,681,600	64,601,652,200.00
R203	On 15/09/2017	Spot Bond	7.24500		104.13696	7.27000		104.04492			0.00	98,384,187,300	41,088,065,400.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R2030	On 31/01/2030	Spot Bond	8.70500	97.24301	8.74000	96.92306	0.00	55,555,781,600	53,915,104,900.00			
R2032	On 31/03/2032	Spot Bond	8.80000	96.95892	8.83500	96.62054	0.00	00,747,200,100	77,400,200,100.00			
R2037	On 31/01/2037	Spot Bond	8.88500	99.52809	8.92000	99.15695	0.00	78,772,110,100	12,624,700,000.00			
R204	On 21/12/2018	Spot Bond	7.59000	101.15695	7.60000	101.08497	0.00	55,542,036,200	64,862,457,500.00			
R2044	On 31/01/2044	Spot Bond	8.95000	101.24148	9.00000	100.69049	0.00	31,197,340,000	23,860,040,000.00			
R2048	On 28/02/2048	Spot Bond	8.94500	100.51320	8.99500	99.95019	0.00	28,534,834,800	91,383,485,700.00			
R207	On 15/01/2020	Spot Bond	7.82500	100.87809	7.85000	100.74186	0.00	92,964,422,400	08,751,470,700.00			
R208	On 31/03/2021	Spot Bond	7.96000	95.89750	7.98500	95.74629	0.00	17,661,396,800	95,628,567,200.00			
R209	On 31/03/2036	Spot Bond	8.84000	76.86902	8.87500	76.56596	0.00	30,205,916,500	08,679,845,700.00			
R210	On 31/03/2028	Spot Bond	1.73000	176.18671	1.74000	175.81079	0.00	12,330,200,000	46,716,222,400.00			
R211	On 31/01/2017	Spot Bond	0.58000	134.10255	0.58000	133.97093	0.00	2,000,000,000	26,695,956,500.00			
R212	On 31/01/2022	Spot Bond	1.65000	138.79265	1.70500	138.19030	0.00	10,663,000,000	52,501,835,000.00			
R213	On 28/02/2031	Spot Bond	8.74500	87.30445	8.78000	87.00009	0.00	79,847,196,600	45,053,244,800.00			
R214	On 28/02/2041	Spot Bond	8.88000	77.97893	8.92000	77.62048	0.00	70,609,206,700	57,537,874,800.00			
R228C	On 15/09/2015	Spot Bond	6.56000	98.40821	6.56000	98.37342	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.48000	95.36270	6.48000	95.32965	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.49000	92.35878	6.49000	92.32672	0.00	0	0.00			
R327C	On 21/06/2015	Spot Bond	6.63000	99.92740	6.63000	99.89113	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.50000	96.78424	6.50000	96.75023	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.48000	93.75613	6.48000	93.72328	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.54000	90.73406	6.54000	90.70198	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.22000	86.70713	7.24500	86.63119	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.27000	83.58473	7.29500	83.50124	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.59500	79.89560	7.60500	79.83968	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
R334C	On 21/12/2018	Spot Bond	7.57500	77.02466	7.58500	76.96712			0.00		0	0.00
R335C	On 21/06/2019	Spot Bond	7.55500	74.27120	7.56500	74.21222			0.00		0	0.00
R336C	On 21/12/2019	Spot Bond	7.54500	71.59885	7.55500	71.53858			0.00		0	0.00
R337C	On 21/06/2020	Spot Bond	7.78500	68.20144	7.81000	68.09059			0.00		0	0.00
R338C	On 21/12/2020	Spot Bond	7.76500	65.71585	7.79000	65.60120			0.00		0	0.00
R339C	On 21/06/2021	Spot Bond	7.88000	62.84035	7.90500	62.72284			0.00		0	0.00
R340C	On 21/12/2021	Spot Bond	7.85000	60.57203	7.87500	60.45157			0.00		0	0.00
R341C	On 21/06/2022	Spot Bond	7.82000	58.40245	7.84500	58.27938			0.00		0	0.00
R342C	On 21/12/2022	Spot Bond	7.79000	56.32686	7.81500	56.20148			0.00		0	0.00
R343C	On 21/06/2023	Spot Bond	7.75000	54.38267	7.77500	54.25518			0.00		0	0.00
R344C	On 21/12/2023	Spot Bond	7.71000	52.52584	7.73500	52.39649			0.00		0	0.00
R345C	On 21/06/2024	Spot Bond	8.26500	48.20146	8.30000	48.03424			0.00		0	0.00
R346C	On 21/12/2024	Spot Bond	8.22500	46.45802	8.26000	46.28914			0.00		0	0.00
R347C	On 21/06/2025	Spot Bond	8.18500	44.79488	8.22000	44.62461			0.00		0	0.00
R348C	On 21/12/2025	Spot Bond	8.14500	43.20791	8.18000	43.03650			0.00		0	0.00
R349C	On 21/06/2026	Spot Bond	8.10500	41.69322	8.14000	41.52089			0.00		0	0.00
R350C	On 21/12/2026	Spot Bond	8.06500	40.24712	8.10000	40.07409			0.00		0	0.00
R351C	On 21/06/2027	Spot Bond	8.02500	38.86616	8.06000	38.69260			0.00		0	0.00
R352C	On 21/12/2027	Spot Bond	7.98500	37.54705	8.02000	37.37315			0.00		0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	103.17802		103.13127			0.00		0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	103.81080		103.76029			0.00		0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	102.64468		102.59748			0.00		0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.16614		100.03514			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
RCSB1U	On 30/04/2017	Spot Bond	100.00000		29.86471	100.00000	29.72018		0.00		0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		15.32205	100.00000	15.24709		0.00		0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		28.26190	100.00000	32.86132		0.00		0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		89.45847	100.00000	89.03350		0.00		0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		38.92489	100.00000	38.73653		0.00		0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		20.03124	100.00000	19.93216		0.00		0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.09889	100.00000	20.98661		0.00		0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.81493	100.00000	8.76395		0.00		0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.04222	100.00000	15.95685		0.00		0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		12.99712	100.00000	12.92795		0.00		0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.99873	100.00000	9.94552		0.00		0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.02616		100.07755		0.00		0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.12561		100.08858		0.00		0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.44819		100.40542		0.00		0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.47080		100.42586		0.00		0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.44789		100.40892		0.00		0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		101.65925		101.62021		0.00		0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		101.67625		101.63601		0.00		0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		100.40810		100.37067		0.00		0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		100.42512		100.38613		0.00		0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		100.59556		100.55144		0.00		0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		100.49599		100.45894		0.00		0	0.00
RED101	On 13/06/2017	Spot Bond	0.00000		100.32512		100.27079		0.00		0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		16.11278	100.00000	16.03480		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	
RES02U	On 02/03/2019	Spot Bond	100.00000		11.30311		100.00000	11.24842			0	0.00	
RES03U	On 02/03/2020	Spot Bond	100.00000		9.36477		100.00000	9.31946			0	0.00	
RES04U	On 02/03/2021	Spot Bond	100.00000		8.65343		100.00000	8.61155			0	0.00	
RES12	On 20/08/2015	Spot Bond	0.00000		100.66545			100.62591			0	0.00	
RES15	On 12/11/2017	Spot Bond	0.00000		101.48398			101.44196			0	0.00	
RES18	On 05/02/2018	Spot Bond	0.00000		100.92873			100.88554			0	0.00	
RES24	On 09/09/2016	Spot Bond	0.00000		100.22530			100.18335			0	0.00	
RES27	On 21/10/2016	Spot Bond	0.00000		101.57922			101.53880			0	0.00	
RES29	On 28/11/2016	Spot Bond	0.00000		100.42058			100.37862			0	0.00	
RES30	On 07/03/2021	Spot Bond	0.00000		100.19538			100.15184			0	0.00	
RES31	On 02/10/2015	Spot Bond	0.00000		101.45404			101.41507			0	0.00	
RES32	On 20/10/2017	Spot Bond	0.00000		101.22491			101.18281			0	0.00	
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00	
RP005	On 31/03/2017	Spot Bond	0.00000		88.98496			88.87802			0.00	1,040,000,000	1,000,000,000.00
RP006	On 30/04/2019	Spot Bond	0.00000		84.21403			84.12783			0	0.00	
RP007	On 30/04/2016	Spot Bond	0.00000		92.69910			92.56820			0	0.00	
RP008	On 30/04/2016	Spot Bond	0.00000		91.85738			91.72015			0	0.00	
RP013	On 27/09/2016	Spot Bond	0.00000		102.50208			102.44131			0	0.00	
RP014	On 27/09/2019	Spot Bond	0.00000		84.99108			84.91860			0	0.00	
RP016	On 10/12/2015	Spot Bond	0.00000		95.50374			95.31484			0	0.00	
RP018	On 12/02/2020	Spot Bond	12.35000		106.50718		12.35000	106.43668			0	0.00	
RP020	On 12/02/2020	Spot Bond	100.00000		14.88216		100.00000	14.81014			0	0.00	
RP026	On 13/06/2016	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
RPP01U	On 31/08/2018	Spot Bond	100.00000		5.74019	100.00000	5.71271				0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		38.99968	100.00000	38.80888				0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		57.52170	100.00000	57.24334				0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		15.08078	100.00000	14.97085				0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		42.12232	100.00000	41.91848				0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		101.34700		101.25668				0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		79.45190		79.38342				0	0.00
RW21	On 21/04/2021	Spot Bond	9.26000		104.67850	9.28500	104.51356				0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.61500		99.57820	9.64000	99.38497				0	0.00
RW28	On 10/12/2028	Spot Bond	10.00500		101.94688	10.04000	101.63366				0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.45452		96.42976				0	0.00
SBK12	On 24/11/2016	Spot Bond	7.86000		104.63738	7.86000	104.59355				0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		110.06500	10.00000	110.00700				0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.46208		100.41584				0	0.00
SBK14	On 01/12/2017	Spot Bond	9.48500		100.78902	9.51000	100.68410				0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.97741		101.93505				0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.13177		101.09157				0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		102.46515		102.41994				0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.64266		100.59613				0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.23862		101.19287				0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.39727		100.34426				0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		101.29634		101.24449				0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		100.53080		100.47775				0	0.00
SBK23	On 28/05/2027	Spot Bond	11.76500		99.65754	11.79000	99.47994				0	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	9.09000	99.85883	9.10000	99.78618		0.00	0	2,370,000,000.00	
SBN27	On 15/09/2015	Spot Bond	7.37000	104.84470	7.38500	104.79924		0.00	0	0.00	
SBN29	On 15/09/2015	Spot Bond	7.98000	104.69004	7.98000	104.64517		0.00	0	0.00	
SBN31	On 15/09/2015	Spot Bond	7.13000	104.90567	7.14500	104.86152		0.00	0	0.00	
SBN33	On 15/09/2017	Spot Bond	8.64500	101.29501	8.67000	101.19849		0.00	0	0.00	
SBN34	On 15/09/2015	Spot Bond	7.27500	104.86882	7.29000	104.82388		0.00	0	0.00	
SBN35	On 15/09/2015	Spot Bond	8.02000	104.67992	8.02000	104.63483		0.00	0	0.00	
SBN45	On 15/09/2017	Spot Bond	0.00000	100.03757		99.99989		0.00	0	0.00	
SBN51	On 03/10/2016	Spot Bond	0.00000	101.54824		101.50464		0.00	0	0.00	
SBS13	On 22/09/2017	Spot Bond	8.29500	103.30718	8.32000	103.21035		0.00	0	0.00	
SBS15	On 26/04/2016	Spot Bond	0.00000	101.39131		101.35302		0.00	0	2,460,000,000.00	
SBS16	On 22/09/2018	Spot Bond	0.00000	99.90228		99.86292		0.00	0	0.00	
SBS18	On 23/06/2018	Spot Bond	0.00000	101.02915		100.98798		0.00	0	0.00	
SBS19	On 23/06/2021	Spot Bond	9.72000	101.89520	9.74500	101.72874		0.00	0	0.00	
SBS20	On 15/05/2026	Spot Bond	10.22500	99.74798	10.26000	99.46897		0.00	0	0.00	
SBS21	On 15/05/2026	Spot Bond	0.00000	100.75829		100.71226		0.00	0	0.00	
SBS23	On 23/05/2017	Spot Bond	0.00000	100.65740		100.61615		0.00	0	0.00	
SBS24	On 24/05/2019	Spot Bond	0.00000	101.65359		101.61148		0.00	0	0.00	
SBS25	On 24/05/2019	Spot Bond	9.17000	99.59471	9.18000	99.51393		0.00	0	330,000,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000	25.21616	100.00000	25.10343		0.00	0	0.00	
SBS27	On 20/02/2024	Spot Bond	9.70500	105.70144	9.73000	105.49936		0.00	0	2,500,000,000.00	
SBS28	On 23/04/2017	Spot Bond	0.00000	100.84909		100.81010		0.00	0	0.00	
SBS29	On 12/06/2019	Spot Bond	9.21500	98.39718	9.24000	98.26772		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
SBS3	On 25/05/2026	Spot Bond	10.23500		87.29184		10.27000	87.03843			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		99.58591			99.54988			0	0.00
SBS31	On 27/06/2027	Spot Bond	9.97500		98.81886		10.01000	98.52725			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		99.96332			99.92651			0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		99.96223			99.92435			0	0.00
SBS34	On 19/09/2024	Spot Bond	10.12500		102.29102		10.16000	102.02933			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.99159			100.95125			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		101.01819			100.97675			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.22500		98.43208		9.25000	98.29335			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.42500		95.48347		10.46000	95.23204			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.89500		95.13607		10.93000	94.84391			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.66000		95.75234		9.68500	95.58950			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.49000		108.98611		7.49000	108.94184			0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.30500		272.69400		2.32500	272.02027			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.19000		132.81749		1.19000	132.68270			0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		21.53708		100.00000	21.43286			0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		101.33526			101.29529			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		32.92734		100.00000	32.76800			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.85000		131.44552		1.85000	131.30736			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.31941		6.50000	101.28400			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.02066			100.98107			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.69899			101.65665			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		103.26696			103.22454			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.74500		104.08987		8.77000	103.99515			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.76963			100.72876			15,600,000	3,900,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.60219			101.55918			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		99.89418			99.85191			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		35.15585		100.00000	34.98573			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.06500		10.00000	110.00700			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.09696			100.05823			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.06388			100.02477			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		39.78501		100.00000	39.59249			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		48.30001		100.00000	48.06628			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		40.00690		100.00000	39.81330			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.58500		103.83451		9.61000	103.73199			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		101.31594			101.26977			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.51662			100.47169			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.91000		105.11506		7.91000	105.07002			0	1,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.34000		101.19173		9.35000	101.11407			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.64500		101.29501		8.67000	101.19849			0	4,020,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.56264			100.52096			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.60461			100.56536			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.96289			100.92175			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.53701			100.49688			0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.55141			100.51021			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.47202			100.42625			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.34500	105.76220		8.37000	105.69014			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.43998			101.40091			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	101.30016			101.25843			0	200,000,000.00
SSA06	On 16/04/2020	Spot Bond	9.55000	95.68417		9.57500	95.54371			0	2,140,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.35977			100.31484			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	99.80769			101.84082			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	101.10717			101.06303			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.53000	89.26887		9.55500	89.12252			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.53000	89.26887		9.55500	89.12252			0	0.00
SSN007	On 15/01/2020	Spot Bond	9.24500	95.74259		9.27000	95.60729			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	99.97939			99.93841			0	0.00
SSN009	On 15/09/2017	Spot Bond	8.12500	102.33865		8.15000	102.24376			0	2,500,000,000.00
SSN011	On 31/01/2025	Spot Bond	2.50000	112.00642		2.50000	111.88474			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.90000	97.25032		8.91000	97.17467			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000	100.50410		8.50000	100.45816			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.36500	100.78304		10.40000	100.49381			0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.30103			100.26092			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.61500	74.70703		10.65000	74.45579			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	101.23555			101.19238			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	101.25743			101.21618			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN027	On 25/09/2019	Spot Bond	0.00000		99.83248			99.79000			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		101.40505			101.35890			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		99.69147			99.64024			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.48813			100.44532			0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	99.95545			0	0.00
SSN034	On 02/06/2020	Spot Bond	0.00000		100.33689			100.29197			0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.96507			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		98.72915			98.69284			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000		99.40436			99.36932			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000		99.13890			99.17405			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000		99.13860			99.17376			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000		99.24338			99.27857			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000		98.97224			98.93680			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000		98.90762			98.87238			0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000		98.91889			98.88344			0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000		98.92196			98.88661			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000		98.90116			98.86572			0	0.00
SY1245	On 17/06/2015	Spot Bond	0.00000		99.66748			99.65675			0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000		98.84799			98.81255			0	0.00
SY1247	On 28/08/2015	Spot Bond	0.00000		98.72240			98.68692			0	0.00
SY1248	On 08/09/2015	Spot Bond	0.00000		98.51946			98.48378			0	0.00
SY1249	On 10/09/2015	Spot Bond	0.00000		98.49233			98.45685			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SZ18	On 30/09/2015	Spot Bond	6.34000		104.34688		6.35500	104.30679			0	0.00
SZ25	On 30/09/2025	Spot Bond	8.97500		102.05956		9.01000	101.77862			0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		100.54781			100.50687			0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		100.58821			100.54463			0	0.00
T12A12	On 21/02/2048	Spot Bond	9.47500		96.18069		9.50000	95.89085			0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		57.61654		100.00000	57.33773			0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		101.11456			101.07632			0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.84932			100.81082			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.30258			100.26225			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		99.91277			99.87745			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		99.90809			99.87088			0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.52715						0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		101.86215			101.78770			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.94506			100.90674			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		100.93272			100.89415			0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.96426			100.92585			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.91000		104.17614		7.91000	104.13151			0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		101.17495			101.13376			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		101.20630			101.16401			0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.23376		7.83000	103.18996			0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		101.15770			101.11712			0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		101.19690			101.15493			0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		103.29574			103.24995			0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		101.15770			101.11712			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	0.00000		101.19690			101.15493			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.95788		7.16000	102.91787			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		101.27367			101.22899			0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		101.26740			101.22295			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.41762			101.36785			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.39729			101.34824			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		102.00972			101.93885			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.93981			101.87145			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		101.15613			101.11561			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		101.20630			101.16401			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.60411		8.73000	103.55521			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.89750			100.85670			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		101.19690			101.15493			0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.06000		101.11409		9.07000	101.03852			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.72862			100.68829			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		101.21564			101.17387			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		101.27680			101.23201			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		101.25957			101.21539			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		101.27246			101.22871			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		101.41449			101.36484			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		101.40824			101.35880			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		101.37344			101.32616			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		101.90095			101.83398			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TH11D2	On 18/07/2041	Spot Bond	0.00000		101.90717			101.83997			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		101.90109			101.83534			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.54061			100.50021			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.55861			100.51686			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.42500		102.04968		9.45000	101.91336			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.54781			100.50687			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.57300			100.53018			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.33500		100.01403		9.36000	99.88004			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.55906			100.51766			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.58821			100.54463			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.44500		98.89670		9.47000	98.76682			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.60535			100.56011			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.60535			100.56011			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.62098			100.57496			0.00	0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		100.62098			100.57496			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.66274			100.61319			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.66274			100.61319			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.67916			100.62880			0.00	0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		100.67843			100.62812			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.89421			100.82727			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.89421			100.82727			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		101.10420			101.03631			0.00	0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000		100.91026			100.84262			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		101.21721			101.17539			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
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.69362		101.06155	6.66056			0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		101.38904			101.34986			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		101.19353			101.15254			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		101.57179			101.53197			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		101.19353			101.15254			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		101.20932			101.16777			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		101.21721			101.17539			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		101.18406			101.14339			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		101.20932			101.16777			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		101.29613			101.25156			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		101.29613			101.25156			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		101.29613			101.25156			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		101.42233			101.37335			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		101.45387			101.40379			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		101.41445			101.36574			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		102.04420			101.97343			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		102.08349			102.01134			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		102.06777			101.99617			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond	9.70500		88.35802		9.73000	88.23050			0	100,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		110.06500		10.00000	110.00700			0	0.00
TN17	On 14/11/2017	Spot Bond	8.34500		102.77814		8.37000	102.67816			0	10,750,000,000.00
TN20	On 17/09/2020	Spot Bond	9.69000		105.86669		9.71500	105.70907			0	11,810,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.68603		100.00000	1.67779			0	0.00
TN23	On 06/11/2023	Spot Bond	9.87500		106.40280		9.90000	106.20193			0	9,370,000,000.00
TN25	On 19/08/2025	Spot Bond	10.08500		99.40119		10.12000	99.13334			0	23,935,990,000.00
TN27	On 14/11/2027	Spot Bond	10.12500		92.25936		10.16000	91.98083			0	9,870,000,000.00
TN30	On 09/10/2030	Spot Bond	10.48500		102.06121		10.52000	101.74040			0	12,720,000,000.00
TN40	On 09/10/2040	Spot Bond	10.80000		101.56286		10.84000	101.16215			0	27,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.13821			100.01500			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.39523			100.35393			0	46,059,800.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.68709			100.64542			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.70411			100.66140			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.70582			100.66300			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.78955			100.74161			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.96304			100.90449			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.70500			100.66223			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.06500		10.00000	110.00700			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		101.43185			101.39094			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		101.46092			101.41917			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		101.29558			101.25601			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		101.05717			101.01488			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.64104		10.00000	99.58592			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond		9.75000	99.64995		9.75000	99.59621			0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.65910		100.00000	9.60769			0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	101.83572			101.79526			0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	101.94625			101.90333			0	0.00
TRAA3U	On 14/06/2024	Spot Bond		100.00000	7.70131		100.00000	7.66404			0	0.00
TRAA4U	On 14/06/2024	Spot Bond		100.00000	8.20476		100.00000	8.16505			0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	102.00756			101.96326			0	0.00
TRAB2U	On 14/06/2024	Spot Bond		100.00000	8.50683		100.00000	8.46567			0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	102.01981			101.97524			0	0.00
TRAC2U	On 14/06/2024	Spot Bond		100.00000	8.75855		100.00000	8.71617			0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	102.36168			102.30945			0	0.00
TRAD2U	On 14/06/2024	Spot Bond		100.00000	11.82958		100.00000	11.77234			0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	103.11061			103.04142			0	0.00
TRAE2U	On 14/06/2024	Spot Bond		100.00000	15.20267		100.00000	15.12910			0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	12.80653		100.00000	12.74455			0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	99.59038			99.55314			0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	99.34173			99.30516			0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	99.07715			99.04024			0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	98.80457			98.76722			0	0.00
TSP174	On 03/09/2015	Spot Bond		0.00000	98.53844			98.50096			0	0.00
TSP175	On 17/09/2015	Spot Bond		0.00000	103.55154			103.47433			0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	102.36531			102.28901			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSP178	On 29/10/2015	Spot Bond	0.00000	97.48369			97.44614			0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	96.99916			96.96211			0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	96.67910			96.64136			0	11,500,000,000.00
TSP181	On 21/01/2016	Spot Bond	0.00000	95.98955			95.95275			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	95.76632			95.72982			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	95.41968			95.38244			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	95.09922			95.06152			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000	94.73057			94.69210			0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000	99.86798			99.83498			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000	94.46139			94.42293			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000	97.31421			97.27791			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000	93.70828			93.67015			0	0.00
TSP191	On 26/05/2016	Spot Bond	0.00000	93.37855			93.34005			0	0.00
TSP192	On 09/06/2016	Spot Bond	0.00000	93.03111	100.00000	50.47702				1,000,000,000	13,500,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.83004	100.00000	13.76311				0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	102.51507			102.47781			0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000	101.53339			101.49773			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000	99.90675			99.86950			0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000	101.15896			101.12330			0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000	101.12330			101.08764			0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000	101.08764			101.05198			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000	101.07091			101.03340			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000	101.03415			100.99849			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000	100.98201			100.94630			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC098	On 06/11/2015	Spot Bond	0.00000		100.68231			100.64508			0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000		100.54041			100.50438			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000		100.41116			100.37541			0	0.00
TWC101	On 26/08/2015	Spot Bond	0.00000		100.27053			100.23446			0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000		100.37829			100.34226			0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000		100.40339			100.36640			0	300,000,000.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		101.25102			101.21131			0	0.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000		100.29930			100.25939			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		101.14919			101.11271			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000		100.27547			100.23874			0	0.00
UG21	On 02/03/2021	Spot Bond	9.36000		108.90546	9.38500	108.73861				0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		7.54446	100.00000	7.51429				0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		7.32398	100.00000	9.64068				0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.37031	100.00000	7.34083				0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		7.24081	100.00000	9.53070				0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		102.78048			102.74132			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.73290			100.69329			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		82.20721	100.00000	81.83857				0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		101.62495			101.58532			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		99.83953			99.79949			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.84578			100.80338			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.84694			100.80448			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
VKE04	On 28/03/2016	Spot Bond	0.00000	101.61261			101.57250			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.65586			101.61464			0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000	100.83285			100.79110			0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000	100.18858			100.14661			0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	7.08349	100.00000	100.00000	7.05517			0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000	7.01473	100.00000	100.00000	9.23174			0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	6.90936	100.00000	100.00000	6.88172			0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000	6.93156	100.00000	100.00000	9.12176			0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00032	100.00000	100.00000	0.00031			0	0.00
WS04	On 30/05/2016	Spot Bond	7.05000	105.53184		7.05000	105.49212			0	8,900,000,000.00
WS05	On 01/08/2018	Spot Bond	1.12000	244.49205		1.12000	244.24488			0	0.00
WSP2	On 28/05/2017	Spot Bond	7.74500	102.70791		7.77000	102.62037			0	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.14500	103.31696		8.15500	103.23835			0	0.00
WSP4	On 28/05/2020	Spot Bond	8.45000	102.66648		8.47500	102.51954			0	0.00
WSP5	On 28/05/2021	Spot Bond	8.66000	102.03438		8.68500	101.87196			0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	5.83000	99.79279		5.84500	99.76037			0	0.00
Z020	On 19/10/2015	Spot Bond	5.76000	98.08073		5.77500	98.04540			0	0.00
Z071	On 01/07/2015	Spot Bond	5.83000	99.77688		5.84500	99.74444			0	0.00
Z083	On 30/09/2019	Spot Bond	7.53500	72.83560		7.54500	72.77623			0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	74.48980		100.00000	74.18699			0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	41.74647		100.00000	41.58821			0	0.00

Total for j-Bonds : 0.00 37,943,386,500 43,647,213,300.00

Grand Total: 0.00 37,944,029,674 43,651,448,483.00