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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/06/2015

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 26/06/2015	Any day expiry		12.18860	12.18860		12.09100	12.09100		6.79	4,394	0.00
\$ / R	On 29/06/2015	Any day expiry		12.22740	12.22740		12.09110	12.09110		7.37	0	0.00
\$ / R	On 29/06/2015	Any day expiry	12.45	1.54320	0.00154		4.06100	0.00406	1.543	10.79	0	2,000.00
\$ / R	On 30/06/2015	Any day expiry		12.22740	12.22740		12.08710	12.08710		10.24	0	15,883.00
\$ / R	On 02/07/2015	Any day expiry		12.22930	12.22930		12.09070	12.09070		12.45	0	0.00
\$ / R	On 02/07/2015	Any day expiry	11.80	3.89430	0.00389		15.30980	0.01531	3.894	15.87	0	5,500.00
\$ / R	On 02/07/2015	Any day expiry	12.33	142.04130	0.14204		261.92350	0.26192	142.041	13.06	0	10,000.00
\$ / R	On 02/07/2015	Any day expiry	12.60	6.48470	0.00648		3.80730	0.00381	6.485	15.15	0	5,500.00
\$ / R	On 06/07/2015	Any day expiry		12.23650	12.23650		12.09790	12.09790		12.50	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	50.65800	0.05066		29.05340	0.02905	50.658	13.23	0	5,500.00
\$ / R	On 07/07/2015	Any day expiry		12.23830	12.23830		12.09970	12.09970		12.62	0	0.00
\$ / R	On 07/07/2015	Any day expiry	12.15	159.75210	0.15975		91.25510	0.09126	159.752	13.03	0	15,000.00
\$ / R	On 13/07/2015	Any day expiry		12.25120	12.25120		12.11280	12.11280		12.56	0	2,492.00
\$ / R	On 20/07/2015	Any day expiry		12.26660	12.26660		12.12800	12.12800		12.55	0	3,096.00
\$ / R	On 29/07/2015	Any day expiry		12.28640	12.28640		12.14760	12.14760		12.73	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	0.51780	0.00052		0.87510	0.00088	0.518	15.69	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	2.18330	0.00218		3.76080	0.00376	2.183	14.39	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	66.89780	0.06690		49.34310	0.04934	66.898	14.39	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 29/07/2015	Any day expiry	12.97	Call	35.66710	0.03567	27.62140	0.02762	35.667	15.50	0.00	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Put	719.26710	0.71927	850.02140	0.85002	719.267	15.50	0.00	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	0.22710	0.00023	0.01700	0.00002	0.227	28.46	0.00	0	300.00
\$ / R	On 12/08/2015	Any day expiry			12.31650	12.31650	12.17710	12.17710		12.91	0.00	0	750.00
\$ / R	On 25/08/2015	Any day expiry			12.34440	12.34440	12.20450	12.20450		13.12	0.00	0	51.00
\$ / R	On 25/08/2015	Any day expiry	12.50	Call	202.61160	0.20261	160.59260	0.16059	202.612	13.61	0.00	0	8,000.00
\$ / R	On 26/08/2015	Any day expiry			12.34650	12.34650	12.20660	12.20660		13.14	0.00	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	77.02470	0.07702	63.06450	0.06306	77.025	15.71	0.00	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	840.52470	0.84052	966.46450	0.96646	840.525	15.71	0.00	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry			12.34860	12.34860	12.20870	12.20870		13.15	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	3.28050	0.00328	4.71020	0.00471	3.281	14.68	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	8.55160	0.00855	13.31890	0.01332	8.552	13.51	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	97.50070	0.09750	79.30880	0.07931	97.501	15.16	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	4.32060	0.00432	3.42480	0.00342	4.321	29.02	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.35720	12.35720	12.21710	12.21710		13.12	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.37850	12.37850	12.23810	12.23810		13.25	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.38700	12.38700	12.24650	12.24650		13.38	0.00	99,120	610,096.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	3.38410	0.00338	4.92300	0.00492	3.384	15.12	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,790.72860	1.79073	1,651.93410	1.65193	1,790.729	15.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	9.32040	0.00932	13.73360	0.01373	9.320	13.86	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,396.77820	1.39678	1,260.91140	1.26091	1,396.778	13.80	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	9.77820	0.00978	14.41140	0.01441	9.778	13.80	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,231.87040	1.23187	1,099.49380	1.09949	1,231.870	13.33	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	16.27930	0.01628	25.02090	0.02502	16.279	13.29	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	18.34050	0.01834	27.96520	0.02797	18.340	13.24	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	21.23730	0.02124	32.06680	0.03207	21.237	13.18	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	38.20010	0.03820	55.45380	0.05545	38.200	12.92	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	42.49510	0.04250	61.24660	0.06125	42.495	12.87	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	49.70200	0.04970	70.87920	0.07088	49.702	12.80	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	836.70200	0.83670	717.37920	0.71738	836.702	12.80	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	52.32210	0.05232	74.35580	0.07436	52.322	12.77	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	72.31570	0.07232	105.21330	0.10521	72.316	12.61	0.00	0	1,585.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	81.52060	0.08152	119.76040	0.11976	81.521	12.55	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	525.43470	0.52543	437.58000	0.43758	525.435	12.83	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	138.43470	0.13843	191.08000	0.19108	138.435	12.83	0.00	0	46,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	499.31270	0.49931	414.42650	0.41443	499.313	12.88	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.06	Call	486.57170	0.48657	403.17660	0.40318	486.572	12.91	0.00	0	3,717.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	474.04890	0.47405	392.14350	0.39214	474.049	12.94	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	461.74070	0.46174	381.32690	0.38133	461.741	12.96	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	174.74070	0.17474	234.82690	0.23483	174.741	12.96	0.00	10,000	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	443.68810	0.44369	365.50670	0.36551	443.688	13.01	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	403.47070	0.40347	330.46660	0.33047	403.471	13.10	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	387.05100	0.38705	316.24330	0.31624	387.051	13.14	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.30	Put	263.62650	0.26363	340.48670	0.34049	263.627	13.24	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.40	Put	316.11400	0.31611	404.09630	0.40410	316.114	13.38	0.00	0	4,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	287.12820	0.28713	237.33310	0.23733	287.128	13.50	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	264.63960	0.26464	218.73270	0.21873	264.640	13.68	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	230.88080	0.23088	0.00000	0.00000	230.881	13.99	0.00	10,000	10,000.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	224.65490	0.22465	185.82150	0.18582	224.655	14.05	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	188.09010	0.18809	155.88300	0.15588	188.090	14.45	0.00	0	650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	153.37530	0.15338	127.97700	0.12798	153.375	14.91	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	134.02480	0.13402	112.97020	0.11297	134.025	15.22	0.00	0	4,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	747.02480	0.74702	866.47020	0.86647	747.025	15.22	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	124.14180	0.12414	104.95330	0.10495	124.142	15.43	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	122.57610	0.12258	103.68330	0.10368	122.576	15.46	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	118.01660	0.11802	99.98120	0.09998	118.017	15.57	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	110.84230	0.11084	94.15480	0.09415	110.842	15.74	0.00	0	1,585.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	960.96130	0.96096	1,087.18160	1.08718	960.961	16.09	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	81.80360	0.08180	70.50480	0.07050	81.804	16.62	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	42.07930	0.04208	37.60490	0.03760	42.079	18.66	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	31.29960	0.03130	28.56980	0.02857	31.300	19.67	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	27.26390	0.02726	25.15080	0.02515	27.264	20.17	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	24.31650	0.02432	22.63700	0.02264	24.317	20.61	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.41680	12.41680	12.27580	12.27580		13.44	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	8.65020	0.00865	12.72790	0.01273	8.650	14.27	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	18.89670	0.01890	28.88030	0.02888	18.897	13.33	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	36.62800	0.03663	53.19170	0.05319	36.628	13.05	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	123.18760	0.12319	107.11640	0.10712	123.188	16.11	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	58.87870	0.05888	53.29680	0.05330	58.879	18.49	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	11.77890	0.01178	11.55930	0.01156	11.779	27.84	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.42100	12.42100	12.28010	12.28010		13.49	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.48360	12.48360	12.34110	12.34110		13.93	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	15.90480	0.01590	22.61070	0.02261	15.905	14.27	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	31.33420	0.03133	43.64450	0.04364	31.334	13.49	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	144.41920	0.14442	129.61340	0.12961	144.419	16.94	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	23.81750	0.02382	22.22180	0.02222	23.818	27.38	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.54620	12.54620	12.40200	12.40200		14.11	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	23.83350	0.02383	32.45780	0.03246	23.833	14.33	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	42.59460	0.04259	55.73930	0.05574	42.595	13.57	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	159.36680	0.15937	146.09370	0.14609	159.367	17.64	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	27.86320	0.02786	25.54890	0.02555	27.863	26.83	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.57530	12.57530	12.43030	12.43030		14.11	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.58200	12.58200	12.43680	12.43680		14.24	0.00	32,238	129,875.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,668.28280	1.66828	1,534.35620	1.53436	1,668.283	14.07	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	36.28280	0.03628	47.55620	0.04756	36.283	14.07	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,621.18040	1.62118	1,487.89660	1.48790	1,621.180	13.96	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,435.09270	1.43509	1,304.74530	1.30475	1,435.093	13.53	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,255.07430	1.25507	1,134.43640	1.13444	1,255.074	13.19	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	105.10130	0.10510	136.69660	0.13670	105.101	13.11	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	106.95080	0.10695	138.92560	0.13893	106.951	13.10	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	135.57140	0.13557	173.09490	0.17309	135.571	13.05	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	147.09130	0.14709	186.70190	0.18670	147.091	13.03	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	172.31660	0.17232	219.96470	0.21996	172.317	12.99	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	204.00510	0.20401	260.69880	0.26070	204.005	13.06	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	724.83360	0.72483	642.16460	0.64216	724.834	13.26	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	695.72480	0.69572	615.94380	0.61594	695.725	13.36	0.00	0	1,650.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	690.02110	0.69002	610.81500	0.61081	690.021	13.38	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	667.59580	0.66760	590.67300	0.59067	667.596	13.46	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	470.73350	0.47073	560.69560	0.56070	470.733	14.16	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	488.53540	0.48854	434.01250	0.43401	488.535	14.18	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	346.11600	0.34612	310.23780	0.31024	346.116	15.29	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	320.25200	0.32025	287.86320	0.28786	320.252	15.55	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	296.63430	0.29663	267.57500	0.26758	296.634	15.81	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	255.68080	0.25568	232.15660	0.23216	255.681	16.35	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	248.36670	0.24837	225.81630	0.22582	248.367	16.46	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	237.88620	0.23789	216.72200	0.21672	237.886	16.62	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	212.57320	0.21257	194.74320	0.19474	212.573	17.05	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	133.95470	0.13395	125.68610	0.12569	133.955	18.91	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	102.56520	0.10257	97.98040	0.09798	102.565	20.12	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	95.79980	0.09580	92.67230	0.09267	95.800	20.46	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	94.33670	0.09434	92.40230	0.09240	94.337	20.54	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	84.78560	0.08479	89.17610	0.08918	84.786	24.04	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.60430	12.60430	12.45860	12.45860		14.21	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	31.27980	0.03128	41.16020	0.04116	31.280	14.37	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	52.33560	0.05234	66.65580	0.06666	52.336	13.61	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	168.68050	0.16868	157.27150	0.15727	168.680	18.26	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	32.61460	0.03261	30.26700	0.03027	32.615	26.63	0.00	0	300.00
\$ / R	On 27/01/2016	Any day expiry			12.68680	12.68680	12.53990	12.53990		14.45	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	167.02320	0.16702	207.66170	0.20766	167.023	13.01	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	462.81950	0.46282	418.87290	0.41887	462.819	15.12	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	422.28470	0.42228	382.93000	0.38293	422.285	15.47	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	191.46420	0.19146	179.09330	0.17909	191.464	18.84	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.72240	12.72240	12.57520	12.57520		14.44	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	127.01430	0.12701	161.59440	0.16159	127.014	12.97	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	150.11380	0.15011	150.44500	0.15044	150.114	21.14	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.75140	12.75140	12.60390	12.60390		14.52	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	175.87800	0.17588	217.72690	0.21773	175.878	12.96	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	198.93400	0.19893	187.05410	0.18705	198.934	19.47	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			12.78480	12.78480	12.63690	12.63690		14.62	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.79150	12.79150	12.64360	12.64360		14.60	0.00	0	7,479.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	64.80670	0.06481	84.25770	0.08426	64.807	13.51	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	123.11020	0.12311	157.72580	0.15773	123.110	12.82	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	180.57240	0.18057	222.93940	0.22294	180.572	12.93	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	188.53360	0.18853	231.85070	0.23185	188.534	12.94	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	210.93780	0.21094	256.79360	0.25679	210.938	12.98	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	222.78490	0.22278	269.91790	0.26992	222.785	13.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	274.61280	0.27461	335.57480	0.33557	274.613	13.07	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	337.97860	0.33798	312.20790	0.31221	337.979	17.33	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	283.13820	0.28314	262.59940	0.26260	283.138	18.18	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	249.27230	0.24927	232.51930	0.23252	249.272	18.80	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	177.62270	0.17762	178.09140	0.17809	177.623	22.09	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	173.78640	0.17379	173.18240	0.17318	173.786	25.10	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	22.27470	0.02227	20.29680	0.02030	22.275	25.71	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			12.82490	12.82490	12.67660	12.67660		14.58	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 29/03/2016	Any day expiry	11.80	Put	183.76040	0.18376	227.75280	0.22775	183.760	12.89	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	209.75660	0.20976	198.60920	0.19861	209.757	20.17	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			12.88950		12.74020	12.74020		14.82	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	189.75470	0.18975	235.45640	0.23546	189.755	12.87	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	225.61850	0.22562	228.29870	0.22830	225.618	21.17	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			12.96120	12.96120	12.81060	12.81060		14.92	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	194.87160	0.19487	243.16370	0.24316	194.872	12.82	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	258.89630	0.25890	265.29150	0.26529	258.896	22.69	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			12.98440	12.98440	12.83330	12.83330		15.02	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	327.44540	0.32745	387.32930	0.38733	327.445	13.21	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	289.77570	0.28978	282.22920	0.28223	289.776	20.27	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			12.99130	12.99130	12.84010	12.84010		15.02	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.00060	13.00060	12.84920	12.84920		15.01	0.00	0	3,520.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	312.80190	0.31280	371.70370	0.37170	312.802	13.15	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	353.72540	0.35373	337.49430	0.33749	353.725	19.18	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.03530	13.03530	12.88330	12.88330		15.11	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	195.99930	0.19600	246.66790	0.24667	195.999	12.69	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	294.02370	0.29402	300.56790	0.30057	294.024	24.12	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.09650	13.09650	12.94490	12.94490		15.26	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	203.40680	0.20341	253.95320	0.25395	203.407	12.73	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	314.48520	0.31449	295.03470	0.29503	314.485	25.24	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.15940	13.15940	13.00840	13.00840		15.39	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	213.79830	0.21380	259.94210	0.25994	213.798	12.85	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	279.88840	0.27989	264.41500	0.26442	279.888	24.90	0.00	0	250.00
\$ / R	On 15/09/2016	Any day expiry			13.08560	13.08560	13.08560	13.08560		16.05	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.20960	13.20960	13.05920	13.05920		15.49	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.22850	13.22850	13.07830	13.07830		15.59	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	225.09150	0.22509	264.40710	0.26441	225.092	12.99	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	266.54250	0.26654	243.12270	0.24312	266.543	24.88	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.28720	13.28720	13.13760	13.13760		15.68	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	229.67070	0.22967	269.58090	0.26958	229.671	12.99	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	246.16170	0.24616	227.91940	0.22792	246.162	24.69	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.35630	13.35630	13.20740	13.20740		15.75	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	235.75760	0.23576	275.41130	0.27541	235.758	13.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	223.69910	0.22370	206.11390	0.20611	223.699	24.48	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.38990	13.38990	13.24130	13.24130		15.82	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.40030	13.40030	13.25190	13.25190		15.82	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	234.05420	0.23405	273.48180	0.27348	234.054	12.91	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	198.19670	0.19820	183.94150	0.18394	198.197	23.97	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.38700	12.38700	12.24650	12.24650		13.38	0.00	47	782.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.58200	12.58200	12.43680	12.43680		14.24	0.00	5	94.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.79150	12.79150	12.64360	12.64360		14.60	0.00	0	41.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.00060	13.00060	12.84920	12.84920		15.01	0.00	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.48640	19.48640	19.26780	19.26780		12.46	0.00	2,087	26,806.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	53.86450	0.05386	72.55380	0.07255	53.864	13.16	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	68.35080	0.06835	91.78060	0.09178	68.351	12.91	0.00	0	16,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	111.53760	0.11154	157.44860	0.15745	111.538	12.39	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	157.07900	0.15708	119.23210	0.11923	157.079	13.72	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.78070	19.78070	19.55510	19.55510		13.30	0.00	1,160	2,348.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	97.80620	0.09781	126.85300	0.12685	97.806	12.82	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	512.84490	0.51284	444.89310	0.44489	512.845	13.93	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	394.38410	0.39438	342.92130	0.34292	394.384	14.46	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.09990	20.09990	19.87040	19.87040		13.66	0.00	1,400	585.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.42020	20.42020	20.18570	20.18570		13.89	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10006	0.10006	0.09914	0.09914		11.17	0.00	0	20.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10194	0.10194	0.10083	0.10083		12.92	0.00	0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10375	0.10375	0.10277	0.10277		13.44	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.83220	13.83220	13.72960	13.72960		12.40	0.00	2,579	42,861.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	8.40400	0.00840	9.74540	0.00975	8.404	13.38	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	25.05020	0.02505	31.11950	0.03112	25.050	12.52	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	41.48200	0.04148	51.53980	0.05154	41.482	12.25	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	43.55400	0.04355	54.10050	0.05410	43.554	12.22	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	52.75620	0.05276	65.44660	0.06545	52.756	12.11	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	150.41370	0.15041	130.41060	0.13041	150.414	13.67	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	111.26190	0.11126	97.55790	0.09756	111.262	14.21	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	75.92850	0.07593	66.74990	0.06675	75.929	15.06	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			13.85030	13.85030	13.74750	13.74750		12.46	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	93.96740	0.09397	83.59260	0.08359	93.967	14.90	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	1,093.66740	1.09367	1,186.09260	1.18609	1,093.667	14.90	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			13.94420	13.94420	13.83970	13.83970		12.84	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	155.71590	0.15572	142.53000	0.14253	155.716	15.00	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	1,131.51590	1.13152	1,222.83000	1.22283	1,131.516	15.00	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.07050	14.07050	13.96340	13.96340		13.11	0.00	81	34,888.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	115.30680	0.11531	135.77020	0.13577	115.307	12.39	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	408.14470	0.40814	466.51330	0.46651	408.145	12.91	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	90.89320	0.09089	86.48890	0.08649	90.893	18.39	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.19580	14.19580	14.08720	14.08720		13.37	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	375.40280	0.37540	351.72800	0.35173	375.403	14.72	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	359.14490	0.35914	336.87990	0.33688	359.145	14.86	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.33470	14.33470	14.22510	14.22510		13.61	0.00	0	3,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.60570	14.60570	14.49310	14.49310		14.11	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	565.71330	0.56571	625.14180	0.62514	565.713	13.30	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	462.11630	0.46212	442.57920	0.44258	462.116	16.64	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.86990	14.86990	14.75850	14.75850		14.57	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			456.27500	456.27500	457.92900	457.92900			0.00	0	124.00
AL37	On 05/11/2015	Index Future			463.58900	463.58900	465.27700	465.27700			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			537.83700	537.83700	541.49600	541.49600			0.00	0	3.00
AL7T	On 05/11/2015	Index Future			546.45900	546.45900	550.18400	550.18400			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
ALBI	On 06/08/2015	Index Future	490.99700		490.99700		494.46100	494.46100			0	508.00
ALBI	On 05/11/2015	Index Future	498.86800		498.86800		502.39500	502.39500			0	103.00
ALBI	On 04/02/2016	Index Future	507.33500		507.33500		510.92200	510.92200			0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.42640		9.42640		9.44290	9.44290		11.90	0	1,775.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.53080		9.53080		9.54560	9.54560		12.72	0	8,693.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.64570		9.64570		9.66090	9.66090		12.77	0	1,000.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.76450		9.76450		9.77960	9.77960		12.79	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.99330		9.99330		9.90580	9.90580		11.98	0	2,836.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	10.13930		10.13930		10.04850	10.04850		12.28	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	107.63380		107.63380		87.64260	87.64260			0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.28200		13.28200		13.09150	13.09150		13.10	0	1,627.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.54290		13.54290		13.34580	13.34580		13.89	0	7,188.00
CNH / R	On 14/09/2015	Foreign Exchange Future	1.98340		1.98340		1.96300	1.96300		12.42	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.00380		2.00380		1.98300	1.98300		13.33	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.85430		1.85430		1.84260	1.84260		12.29	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.88830		1.88830		1.87600	1.87600		12.75	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
EL28	On 06/08/2015	Bond Future	125.05595		125.05595		125.01036	125.01036			0	0.00
EL28	On 05/11/2015	Bond Future	125.49168		125.49168		125.44748	125.44748			0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33	On 06/08/2015	Bond Future	9.85667		83.32743		9.75116	84.08085			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.95018		80.86264		9.84110	81.62937			0	0.00
ES33	On 04/02/2016	Bond Future	10.03893		82.23630		9.92630	83.01601			0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
GOVI	On 06/08/2015	GOVI		487.63800	487.63800		490.85500	490.85500			0	465.00
GOVI	On 05/11/2015	GOVI		495.45400	495.45400		498.73100	498.73100			0	27.00
GOVI	On 04/02/2016	GOVI		503.86400	503.86400		507.19600	507.19600			0	0.00
I2025	On 06/08/2015	Bond Future		121.08771	121.08771		120.83385	120.83385			0	38.00
I2025	On 05/11/2015	Bond Future		123.00868	123.00868		122.75262	122.75262			0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
I2038	On 06/08/2015	Bond Future		124.73632	124.73632		124.69122	124.69122			0	3,582.00
I2038	On 05/11/2015	Bond Future		126.71505	126.71505		126.67142	126.67142			0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
I2046	On 06/08/2015	Bond Future		122.92354	122.92354		123.14725	123.14725			0	5,722.00
I2046	On 05/11/2015	Bond Future		123.46704	123.46704		123.69649	123.69649			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		132.75962	132.75962		132.87337	132.87337			0	3,821.00
I2050	On 05/11/2015	Bond Future		134.86565	134.86565		134.98291	134.98291			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		228.13200	228.13200		228.06600	228.06600			0	1,080.00
IGOV	On 05/11/2015	Index Future		231.78900	231.78900		231.72600	231.72600			0	17.00
IGOV	On 04/02/2016	Index Future		235.72300	235.72300		235.65900	235.65900			0	0.00
ILBI	On 06/08/2015	Index Future		619.55600	619.55600		619.37300	619.37300			0	159.00
ILBI	On 05/11/2015	Index Future		629.67700	629.67700		629.49500	629.49500			0	0.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future		6.19000	93.81000		6.19000	93.81000			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.33000	93.67000		6.32000	93.68000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.38000	93.62000		6.37000	93.63000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.50000	93.50000		6.49000	93.51000			0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.56000	93.44000		6.56000	93.44000			0	500.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.67000	93.33000		6.67000	93.33000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.82000	93.18000		6.83000	93.17000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.93000	93.07000		6.94000	93.06000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.16000	92.84000		7.16000	92.84000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.54000	92.46000		7.54000	92.46000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.66000	92.34000		7.66000	92.34000			0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.81000	92.19000		7.81000	92.19000			0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future		0.12390	0.12390		0.12230	0.12230			0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.12350	0.12350		0.12180	0.12180			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.12330	0.12330		0.12150	0.12150			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
NGN / R	On 14/09/2015	Foreign Exchange Future			0.05830		0.05830		0.05810	0.05810			0.00	0	27,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05690		0.05690		0.05670	0.05670			0.00	0	86,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05570		0.05570		0.05570	0.05570			0.00	0	0.00
NZ\$ / R	On 01/07/2015	Any day expiry			8.34000		8.34000		8.34880	8.34880		16.59	0.00	0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.39920		8.39920		8.40710	8.40710		9.25	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.47300		8.47300		8.47960	8.47960		11.12	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.55590		8.55590		8.56250	8.56250		11.89	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.11670		1.11670		1.12110	1.12110			0.00	300	25,980.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.11830		1.11830		1.12270	1.12270			0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.12060		1.12060		1.12510	1.12510			0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.32456		117.25439		8.21854	118.10959		9.58	0.00	494	35,822.00
R186	On 06/08/2015	Bond Future	7.65	Call	110.35000		0.11035		192.79000	0.19279	110.350	9.29	0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.75	Call	181.74000		0.18174		302.22000	0.30222	181.740	9.32	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	7.85	Call	287.00000		0.28700		455.55000	0.45555	287.000	9.36	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	633.72000		0.63372		925.17000	0.92517	633.720	9.43	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	1,596.29000		1.59629		2,103.78000	2.10378	1,596.290	9.53	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	1,045.32000		1.04532		765.52000	0.76552	1,045.320	9.56	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	1,014.47000		1.01447		741.13000	0.74113	1,014.470	9.57	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	897.45000		0.89745		649.23000	0.64923	897.450	9.58	0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	767.36000		0.76736		548.61000	0.54861	767.360	9.61	0.00	0	7,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	496.95000		0.49695		344.61000	0.34461	496.950	9.69	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	218.18000		0.21818		143.93000	0.14393	218.180	9.83	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.38996		119.11426		8.27973	119.98492		9.47	0.00	0	500.00
R186	On 05/11/2015	Bond Future	7.73	Call	820.92000		0.82092		1,040.10000	1.04010	820.920	9.21	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.86	Call	1,078.52000		1.07852		1,344.32000	1.34432	1,078.520	9.26	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,418.87000		3.41887		2,956.82000	2.95682	3,418.870	9.37	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	3,282.23000		3.28223		2,832.44000	2.83244	3,282.230	9.38	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,539.62000		2.53962		3,001.13000	3.00113	2,539.620	9.42	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,854.21000		2.85421		2,445.06000	2.44506	2,854.210	9.42	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,466.68000		2.46668		2,097.42000	2.09742	2,466.680	9.45	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	8.85	Put	1,299.22000		1.29922		1,072.43000	1.07243	1,299.220	9.62	0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	997.04000		0.99704		813.92000	0.81392	997.040	9.69	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.44510		115.83853		8.33068	116.72398		9.27	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.49147		117.89497		8.37256	118.79690		9.27	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			289.10192		289.10192		289.00057	289.00057			0.00	0	997.00
R197	On 05/11/2015	Bond Future			293.68767		293.68767		293.58934	293.58934			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			236.69276		236.69276		236.60906	236.60906			0.00	0	53,356.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R202	On 05/11/2015	Bond Future		240.44743	240.44743		240.36621	240.36621			0	0.00
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2023	On 06/08/2015	Bond Future		8.21038	100.91427		8.10918	101.46855		7.34	0	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	38.33000	0.03833	24.00000	0.02400	38.330	7.74	0	911.00
R2023	On 05/11/2015	Bond Future		8.28892	98.59215		8.18279	99.15682		7.57	0	0.00
R2023	On 04/02/2016	Bond Future		8.35860	100.26650		8.24737	100.84077		7.27	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R203	On 06/08/2015	Bond Future		7.31916	105.12754		7.21445	105.33002		2.41	1,500	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	52.93000	0.05293	34.05000	0.03405	52.930	2.46	0	5,000.00
R203	On 05/11/2015	Bond Future		7.43815	102.62993		7.31729	102.83726		2.11	0	0.00
R203	On 04/02/2016	Bond Future		7.53729	104.37310		7.39596	104.58396		1.58	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2030	On 06/08/2015	Bond Future		8.73088	94.31587		8.62512	95.14424			0	9,953.00
R2030	On 05/11/2015	Bond Future		8.79525	95.81251		8.68597	96.65553			0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2032	On 06/08/2015	Bond Future		8.83448	97.95771		8.72873	98.84282			0	1,678.00
R2032	On 05/11/2015	Bond Future		8.90013	95.35719		8.79096	96.25773			0	0.00
R2032	On 04/02/2016	Bond Future		8.95773	96.97710		8.84518	97.89304			0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2037	On 06/08/2015	Bond Future		8.94367	96.06908		8.84306	96.99755			30	41,298.00
R2037	On 05/11/2015	Bond Future		9.00457	97.59363		8.90092	98.53836			0	0.00
R2037	On 04/02/2016	Bond Future		9.05940	94.99370		8.95272	95.95452			0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R204	On 06/08/2015	Bond Future		7.65069	102.13883		7.55319	102.42528		3.69	1,000	15,357.00
R204	On 06/08/2015	Bond Future	8.41	Put	24.65000	0.02465	15.36000	0.01536	24.650	3.85	0	699.00
R204	On 05/11/2015	Bond Future		7.75414	103.75897		7.64721	104.05159		3.51	0	0.00
R204	On 04/02/2016	Bond Future		7.83887	101.48388		7.72142	101.78149		3.05	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2044	On 06/08/2015	Bond Future		9.00210	97.70738		8.89642	98.77185			0	13,051.00
R2044	On 05/11/2015	Bond Future		9.06024	99.25797		8.95148	100.34090			0	0.00
R2044	On 04/02/2016	Bond Future		9.11266	96.56105		9.00084	97.66238			0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2048	On 06/08/2015	Bond Future		8.99011	101.39602		8.88439	102.49103			0	38,733.00
R2048	On 05/11/2015	Bond Future		9.04929	98.57537		8.94046	99.68936			0	0.00
R2048	On 04/02/2016	Bond Future		9.10327	100.24957		8.99136	101.38245			0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R207	On 06/08/2015	Bond Future		7.88621	98.20488		7.78950	98.55603		4.88	439	35,529.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
R207	On 06/08/2015	Bond Future	7.46	Call	134.92000		0.13492		208.59000	0.20859	134.920	4.76	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.97820		99.76290		7.87437	100.12119		4.68	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	401.41000		0.40141		501.92000	0.50192	401.410	4.57	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	466.97000		0.46697		578.61000	0.57861	466.970	4.58	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.05725		97.81494		7.94571	98.17937		4.31	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	381.98000		0.38198		468.53000	0.46853	381.980	4.16	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	579.32000		0.57932		695.38000	0.69538	579.320	4.21	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.12683		99.55141		8.00635	99.92297		4.31	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	842.35000		0.84235		975.33000	0.97533	842.350	4.22	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/08/2015	Bond Future			8.01010		96.83341		7.90856	97.27236		5.98	0.00	0	38,528.00
R208	On 06/08/2015	Bond Future	8.85	Put	31.73000		0.03173		19.77000	0.01977	31.730	6.31	0.00	0	198.00
R208	On 05/11/2015	Bond Future			8.09349		94.97034		7.98589	95.41779		5.99	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	720.50000		0.72050		593.69000	0.59369	720.500	6.06	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.16339		96.58346		8.04948	97.03853		5.62	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.89063		77.50842		8.78496	78.31483		14.52	0.00	0	28,177.00
R209	On 06/08/2015	Bond Future	9.90	Put	45.59000		0.04559		29.05000	0.02905	45.590	15.31	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.94890		75.59058		8.84017	76.41105		15.11	0.00	0	29.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,768.41000		1.76841		1,503.04000	1.50304	1,768.410	15.28	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.99990		76.87474		8.88821	77.70907		15.05	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/08/2015	Bond Future			179.29733		179.29733		179.23425	179.23425			0.00	0	1,227.00
R210	On 05/11/2015	Bond Future			180.00972		180.00972		179.94862	179.94862			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/08/2015	Bond Future			134.18056		134.18056		134.13671	134.13671			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.30921		136.30921		136.26681	136.26681			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/08/2015	Bond Future			138.89647		138.89647		138.84714	138.84714			0.00	0	1,109.00
R212	On 05/11/2015	Bond Future			141.09988		141.09988		141.05197	141.05197			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R213	On 06/08/2015	Bond Future	8.76797		88.27650		8.66222	89.07487		12.44	0	17,330.00
R213	On 05/11/2015	Bond Future	8.83269		86.13356		8.72356	86.94596		12.93	0	0.00
R213	On 04/02/2016	Bond Future	8.89133		87.59634		8.77881	88.42254		12.80	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R214	On 06/08/2015	Bond Future	8.92932		78.62092		8.82363	79.47339		15.25	0	22,215.00
R214	On 05/11/2015	Bond Future	8.98686		76.57790		8.87817	77.44508		15.86	0	0.00
R214	On 04/02/2016	Bond Future	9.03911		77.87843		8.92744	78.76035		15.83	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future	21,915.50000	21,915.50000		21,710.37000	21,710.37000				0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.54080	4.54080		4.51470	4.51470			14.70	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.50370	4.50370		4.47630	4.47630			13.34	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.61880	1.61880		1.60930	1.60930				0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.58150	1.58150		1.56270	1.56270				0	0.00

Total for Derivatives : 0.00 166,874 3 252 379.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.01654			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.13130			0	0.00
AA05	On 22/03/2019	Spot Bond	9.16500		102.84367		9.16500	102.81863			0	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	101.58801			0	0.00
AA07	On 15/04/2021	Spot Bond	9.33500		102.65154		9.33500	102.62595			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		109.34400		10.00000	109.31500			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.82816			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	99.60976			0	0.00
AB013	On 21/11/2018	Spot Bond	9.55500		97.33192		9.55500	97.30724			100,000,000	360,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.45055		100.00000	10.42523			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AB015U	On 13/11/2024	Spot Bond	10.84000		101.21249		10.84000	101.18347			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		9.82619		100.00000	9.80674			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.71376			0	0.00
AB09	On 03/05/2017	Spot Bond	8.75500		104.16458		8.75500	104.14032			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		110.46800		10.00000	110.43900			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.32500		124.54894		2.32500	274.21869			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.57538			0	4,680,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.48844			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.28159			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.28847			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.72793			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.67372			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.35243			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.98827			0	22,000,000.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.00000		0.00000	101.01363			0	0.00
ABN05	On 18/04/2021	Spot Bond	2.06500		175.72058		2.06500	175.62785			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		176.63031		2.17000	176.53660			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		188.91359		1.82000	188.81516			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.15125		81.69033		8.15125	81.67279			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.15125		81.69033		8.15125	81.67279			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.02000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.17310			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.26000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	98.31000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	97.77000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	96.37000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	96.70000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.67935			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.58224			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	95.33000			0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	94.60000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	94.32000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	94.05000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.01975			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.70000		105.28125		6.70000	105.26219			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.63698			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	92.29000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	92.09000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.62000		95.60918		2.62000	111.64541			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.44000		102.39554		2.44000	164.26945			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.40000		115.79263		2.40000	215.87288			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	90.16000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	90.78000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.68000		92.29186		9.68000	92.26816			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.95000			0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.94000			0	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	100.00000	0.00000	70.95000		0.00		0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.07306		0.00		0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	98.45000		0.00		0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	106.64500		0.00		0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	106.24389	9.63000	106.21659		0.00		0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.08000		0.00		0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ABN79	On 21/12/2026	Spot Bond	9.59000	106.52995	9.59000	106.50269		0.00		0	0.00
ABN80	On 31/03/2021	Spot Bond	9.04000	91.58416	9.04000	91.56204		0.00		0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.76000		0.00		0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	109.77000		0.00		0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ABN87	On 21/12/2026	Spot Bond	9.68500	105.85230	9.68500	105.82495		0.00		0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000	0.00000	92.46000		0.00		0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.41884		0.00		0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.34506		0.00		0	0.00
ABS10	On 17/03/2018	Spot Bond	8.30500	106.57673	8.30500	106.55317		0.00		300,000	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.04500	103.81502	9.04500	103.78992		0.00		0	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.32000	100.95692	9.32000	100.93193		0.00		0	0.00
ABS13	On 14/05/2022	Spot Bond	9.74500	100.89517	9.74500	100.86908		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
ABS6	On 01/06/2020	Spot Bond	9.23000	96.66017	9.23000	96.63635	0.00	2,600,200,000	4,410,000,000.00			
ABS7	On 11/09/2026	Spot Bond	9.78500	96.04122	9.78500	96.01629	0.00	50,000,000	4,235,000,000.00			
ABS9	On 17/03/2016	Spot Bond	7.66500	103.83730	7.66500	103.81608	0.00	0	0.00			
ABSI2	On 07/12/2023	Spot Bond	2.13500	219.42906	2.13500	277.86941	0.00	0	0.00			
ABSI3	On 31/01/2017	Spot Bond	1.19000	130.84322	1.19000	133.69407	0.00	0	0.00			
ABSI4	On 31/01/2022	Spot Bond	2.16000	132.94754	2.16000	135.54607	0.00	0	0.00			
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00661	100.00000	0.00660	0.00	0	0.00			
ACL01U	On 30/06/2015	Spot Bond	100.00000	99.72678	100.00000	100.00000	0.00	0	0.00			
ACL028	On 15/09/2015	Spot Bond	10.86000	104.38948	10.86000	104.35911	0.00	0	400,000,000.00			
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.14217	0.00	0	0.00			
ACL02U	On 20/03/2018	Spot Bond	100.00000	8.82220	100.00000	8.80083	0.00	0	0.00			
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.16985	0.00	0	0.00			
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.56182	0.00	0	0.00			
ACL03U	On 20/03/2016	Spot Bond	100.00000	52.58441	100.00000	52.45703	0.00	0	0.00			
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.11448	0.00	0	0.00			
ACL047	On 22/10/2018	Spot Bond	11.00000	70.79451	11.00000	70.77427	0.00	0	0.00			
ACL04U	On 20/06/2016	Spot Bond	100.00000	52.58441	100.00000	52.45703	0.00	0	0.00			
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.18976	0.00	0	0.00			
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.20759	0.00	0	0.00			
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.18180	0.00	0	0.00			
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.18718	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
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.18955			0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.59049			0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.59049			0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.61088			0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.61088			0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.57010			0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	96.77189			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.46800		10.00000	110.43900			0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.08065			0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.18399			0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.18911			0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.19121			0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.18692			0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.17752			0	0.00
ACL104	On 20/12/2019	Spot Bond	9.53000	101.91333		9.53000	101.96435			0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	91.01354			0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	186.13657			0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	186.19132			0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.18171			0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.11511			0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.62811			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL138	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	101.11516			0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.92267			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.46800		10.00000	110.43900			0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.39476			0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.14348			150,000,000	150,000,000.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.18238			0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.03933			0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.17872			0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.17116			0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		102.83182		10.23000	102.80394			0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.16716			0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	113.67202			0	0.00
ACL167	On 20/06/2019	Spot Bond	9.63000		100.83814		9.63000	100.81223			0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.17800			0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		118.72727		1.75000	118.79891			0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.17211			0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.17739			0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.16682			0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.20516			0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.49960			0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.16492			0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.01044			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL185	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	100.17633			0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.17415			0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.18313			0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.18592			0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.28662			0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.46894			0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	100.18665			0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	100.18665			0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.19425			0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.17316			0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.19739			0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.70698			0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.19425			0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	98.15310			0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000		100.00000		0.00000	100.19032			0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000		100.00000		0.00000	100.18583			0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000		100.00000		0.00000	135.09503			0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000		100.00000		0.00000	136.06875			0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.16259			0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.16110			0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.80923			0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.16513			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.26429			0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.17211			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL215	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.16280			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.16259			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.17980			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.14179			0	0.00
ACL219	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.29578			0	0.00
ACL220	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.29085			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.50008			200,000,000	200,000,000.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.40552			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.36431			0	100,000,000.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.81812			0	10,500,000.00
AER01U	On 18/11/2016	Spot Bond	100.00000		36.45845	100.00000		36.37013			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.21280	100.00000		13.18079			0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.80818			0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.49017			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.63543			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.82903			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.44112			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.09000		100.16073		8.09000	100.13903			0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.84775			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	102.14587			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		36.93152	100.00000		40.79649			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		9.60287	100.00000		10.49698			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.15000		100.73655		9.15000	100.71205			200,000	2,958,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
AIR02	On 30/04/2023	Spot Bond			9.68500	112.72451		9.68500	112.69539			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond			7.50500	105.55709		7.50500	105.53596			0.00	0	50,000,000.00
AIR04	On 29/05/2024	Spot Bond			9.42000	99.80391		9.42000	99.77895			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond			100.00000	13.41584		100.00000	13.38614			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond			10.03000	100.64924		10.03000	100.62248			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond			2.69000	168.39811		2.69000	168.30642			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond			0.00000	100.00000		0.00000	100.50178			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.07858			0.00	20,000,000	10,000,000.00
APF02	On 26/09/2019	Spot Bond			0.00000	100.00000		0.00000	100.08499			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond			0.00000	100.00000		0.00000	100.22213			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond			0.00000	100.00000		0.00000	100.92631			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond			0.00000	100.00000		0.00000	100.19605			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond			0.00000	100.00000		0.00000	100.17116			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond			0.00000	100.00000		0.00000	100.28249			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond			0.00000	100.00000		0.00000	100.97688			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond			0.00000	100.00000		0.00000	94.26000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond			0.00000	100.00000		0.00000	100.72282			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond			0.00000	100.00000		0.00000	113.64280			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond			2.65000	130.85835		2.65000	234.57186			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
ASN023	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	115.00245		0.00		0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	98.80670		0.00		0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		100.00000	0.00000	110.99730		0.00		0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		100.00000	0.00000	113.02528		0.00		0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.10078		0.00		0	0.00
ASN037	On 07/12/2033	Spot Bond	2.66500		164.29991	2.66500	208.05478		0.00		0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.15325		0.00		0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.12091		0.00		0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.59287		0.00		0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.59917		0.00		0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		100.00000	0.00000	101.58167		0.00		0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		100.00000	0.00000	101.43410		0.00		0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		100.00000	0.00000	101.36413		0.00		0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		100.00000	0.00000	98.46470		0.00		0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.02086		0.00		0	0.00
ASN064	On 22/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN066	On 01/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.55949		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
ASN068	On 15/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.30755		0.00		0	0.00
ASN069	On 07/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.32250		0.00		0	0.00
ASN070	On 12/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	36.23733	100.00000	36.15712		0.00		0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	20.84666	100.00000	20.79615		0.00		0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	20.93557	100.00000	20.88486		0.00		0	100,000,000.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	20.53544	100.00000	20.48569		0.00		0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000	28.80983	100.00000	28.74003		0.00		0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000	38.79417	100.00000	38.70019		0.00		0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000	16.02557	100.00000	15.98675		0.00		0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000	38.10100	100.00000	38.00870		0.00		0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000	55.10618	100.00000	54.97267		0.00		0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.36034		0.00		0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.14986		0.00		0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.40377		0.00		0	0.00
BAW11	On 01/10/2018	Spot Bond	9.20000	104.06277	9.20000	104.03720		0.00		300,000,000	150,000,000.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.13773		0.00		0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.36059		0.00		0	50,000,000.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.39335		0.00		0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000	0.00000	100.75393		0.00		0	0.00
BAW19	On 05/12/2020	Spot Bond	9.61500	100.43706	9.61500	100.41128		0.00		100,000,000	1,050,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.69000	104.06119	6.69000	104.04245		0.00		0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	61.84018	100.00000	61.68873		0.00		0	0.00
BAW21	On 24/03/2022	Spot Bond	9.86500	99.71669	9.86500	99.69059		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
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.20212			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.90500		104.48961		8.90500	104.46474			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.89391		101.20691		10.89391	100.80445			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.81496		100.16911		10.81496	0.00000			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.89603		100.14210		10.89603	0.00000			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.99953			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.93725		100.13184		10.93725	100.12198			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.87248		99.85145		11.87248	99.79965			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.99957			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.99957			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.99964			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.14391		99.93121		11.14391	99.93211			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.06383		100.74460		11.06383	100.19226			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.81496		100.16911		10.81496	0.00000			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06000		100.36362		11.06000	100.28302			236,868,400	359,135,600.00
BAYA16	On 30/09/2016	Spot Bond	10.22697		97.44443		10.22697	100.11011			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.81426			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.99797			0	17,411,500.00
BAYA23	On 30/06/2017	Spot Bond	8.43642		103.36446		8.43642	103.36265			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.68000		99.10925		11.68000	98.96109			0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	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	11.60500	77.33020		11.60500	97.30138			0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.99797			0	18,478,700.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.99972			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	97.75670		9.28000	100.00000			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.50000	75.63627		11.50000	97.04709			0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.89645			0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.99926			500,000,000	500,000,000.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.99797			0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.99926			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.99965			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.99937			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.99993			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.89391	101.19808		13.89391	100.79628			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.21232	100.20592		15.21232	100.19279			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188	100.21814		14.11188	101.54021			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BAYB06	On 31/12/2019	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
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	35.32178		100.00000	35.25477			0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	18.73539		100.00000	18.69000			0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.05131		100.00000	17.01000			0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.52550		100.00000	10.50000			0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.52550		100.00000	10.50000			0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.72583		100.00000	12.69500			0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.02672		100.00000	11.00000			0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.37578			0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.88035			0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.87276			0	0.00
BCJ07	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.42548			0	50,000,000.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	9.12877		100.00000	9.10665			0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	9.12877		100.00000	9.10665			0	0.00
BCP94U	On 23/07/2015	Spot Bond		100.00000	94.31525		100.00000	94.07216			0	0.00
BCP95U	On 21/08/2015	Spot Bond		100.00000	87.74038		100.00000	87.52998			0	0.00
BCP96U	On 04/09/2015	Spot Bond		100.00000	84.88372		100.00000	84.68677			0	0.00
BD0202	On 31/12/2018	Spot Bond		2.03500	102.98085		2.03500	182.20373			0	0.00
BD0205	On 28/04/2028	Spot Bond		8.20500	94.13807		8.20500	160.04475			0	0.00
BD0206	On 02/03/2028	Spot Bond		8.20500	95.42164		8.20500	160.41174			0	0.00
BD0302	On 18/04/2028	Spot Bond		8.59000	98.01457		8.59000	97.99205			0	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	8.30000	98.99179		8.30000	98.96992			0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.05967			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.46172			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.99564			0	680,000,000.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.58578			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.68118			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.94786			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	38.99968		100.00000	38.90417			0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.28111			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.30600			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.31430			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.41382			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.54642			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	38.14842		100.00000	38.05499			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	38.14842		100.00000	38.05499			0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.32376			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.32982			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.40500	103.17664		8.40500	103.15356			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.34799			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38014			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	21.80137		100.00000	21.74856			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG42YU	On 15/03/2017	Spot Bond	100.00000		21.80137	100.00000	21.74856		0.00		0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000	0.00000	102.14167		0.00		0	0.00
BGL02	On 19/11/2024	Spot Bond	11.28000		98.70342	11.28000	99.70353		0.00		0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000	0.00000	101.45909		0.00		0	0.00
BGL04	On 05/02/2025	Spot Bond	11.17000		94.49986	11.17000	100.06482		0.00		0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000	0.00000	103.03904		0.00		0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		73.30759	100.00000	73.17056		0.00		0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.63225		0.00		0	30,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	99.66336		0.00		0	0.00
BID06	On 30/06/2019	Spot Bond	8.81000		71.69891	8.81000	100.14899		0.00		0	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.73841		0.00		0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.40263		0.00	2,000,000,000	570,000,000.00	
BIDC47	On 07/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.07454		0.00		0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.74073		0.00		0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.85434		0.00		0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.72440		0.00		0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.75986		0.00		0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.82427		0.00		0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.09145		0.00		0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.54355		0.00		0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.52022		0.00		0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.56318		0.00		0	0.00
BSR14	On 18/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BSR15	On 18/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.27094			0	0.00
BSR16	On 17/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.29273			0	0.00
BSR17	On 19/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.31695			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	97.85919			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	97.22455			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.70358			0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.87735			800,000,000	200,000,000.00
BTC037	On 06/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.89494			0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.73733			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.63217			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.52787			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.51364			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.03352			0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.22547			0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.03320			0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.08326			0	0.00
BTC048	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.82914			0	0.00
BTC049	On 07/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.77629			0	0.00
BTC050	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.73117			0	0.00
BTC051	On 11/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.58118			0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	36.04885		100.00000	35.96152			0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.02034			0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.02108			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.26739			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.91988			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		17.87296		100.00000	17.82966			0	0.00
CBL08	On 02/11/2016	Spot Bond	9.60500		107.77926		9.60500	107.75179			0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	105.94294			0	0.00
CBL11	On 06/05/2016	Spot Bond	8.65500		103.07100		8.65500	103.04727			64,136,000	32,068,000.00
CBL12	On 06/09/2018	Spot Bond	12.70000		100.03612		12.70000	100.00266			0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	98.80419			0	20,000,000.00
CBL14	On 01/02/2019	Spot Bond	13.00000		100.70665		13.00000	100.67161			0	0.00
CBL16	On 18/05/2017	Spot Bond	9.05500		101.76199		9.05500	101.73751			0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	97.82764			0	902,418,800.00
CBL18	On 23/08/2019	Spot Bond	13.00000		97.80367		13.00000	97.76964			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.47480			0	10,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	94.11833			0	2,023,281,200.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.99299			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.66500		93.23718		10.66500	93.21086			0	0.00
CBL23	On 18/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.01753			0	0.00
CCT01	On 23/06/2023	Spot Bond	10.11000		113.52290		10.11000	113.49231			0	0.00
CCT02	On 12/06/2024	Spot Bond	10.11000		109.31702		10.11000	109.28755			300,000,000	1,300,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.03500		110.11890		10.03500	110.08960			500,000,000	500,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.68937			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.80500		103.23686		11.80500	103.20470			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.02754			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.12936			0	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		110.46800		10.00000	110.43920			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.31444			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.20643			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.80895			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		10.38195		100.00000	10.34918			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000		18.28000		100.00000	18.23572			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	103.04576			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.71195			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.99981			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.99946			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.99954			0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.52216			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.50673			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.58825			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.18183			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.62731			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.00000		10.11000	99.97276			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.88143			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		124.27945		2.76000	124.21144			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN192		On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	107.22998			0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	121.56316		3.14000	124.19017			0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	102.73896		8.25000	102.71638			0	0.00
CLN198		On 13/09/2021	Spot Bond	2.86000	131.44693		2.86000	125.41344			0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	129.43788		2.40000	123.49814			0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.25350			0	0.00
CLN215		On 17/10/2016	Spot Bond	8.57500	101.65821		8.57500	101.63489			0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.53949			0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.55779			0	0.00
CLN221		On 20/10/2016	Spot Bond	8.62500	101.70308		8.62500	101.67962			0	0.00
CLN222		On 20/10/2016	Spot Bond	8.62500	101.70308		8.62500	101.67962			0	0.00
CLN225		On 09/12/2016	Spot Bond	8.67500	100.51869		8.67500	100.49537			0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.18613			0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.20463			0	0.00
CLN230/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.46800		10.00000	110.43900			0	0.00
CLN231/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.46800		10.00000	110.43900			0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.99073			0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.80357			0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	103.25783		9.35000	103.23176			0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	103.25783		9.35000	103.23176			0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.80512			0	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	100.00000		0.00000	100.49807			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.88611			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.88611			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.88611			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.41782			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.43000	103.19544		9.43000	103.16960			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.99802			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.62061			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45770			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45678			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49902			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.82732			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.90349			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64339			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28698			0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.16470			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.40845			0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.03829			0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27148			0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.09201			0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.99666			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.46800		10.00000	110.43900			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.87364			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.09094		0.00		0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.90077		0.00		2,520,000,000	1,260,000,000.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.19840		0.00		0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.87370		0.00		0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.30702		0.00		0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	137.91169		0.00		0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.29268		0.00		0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	138.42318		0.00		0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	137.29562		0.00		0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	137.99045		0.00		0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	134.20170		0.00		0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	134.42446		0.00		0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000	0.00000	101.12461		0.00		0	0.00
CLN314	On 14/11/2022	Spot Bond	10.96000		94.16533	10.96000	94.13802		0.00		0	0.00
CLN315	On 20/03/2023	Spot Bond	11.48000		95.66328	11.48000	95.63426		0.00		0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.19677		0.00		0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000	0.00000	101.09939		0.00		0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.48034		0.00		0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.47684		0.00		0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		101.43977	8.80500	101.43856		0.00		0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.17316		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
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.45230		0.00		0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	130.52148		0.00		0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.18414		0.00		0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.19635		0.00		0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.19050		0.00		0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.26350		0.00		0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	80.71196		0.00		0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.20773		0.00		0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	118.93483		0.00		0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	118.98334		0.00		0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.42274		0.00		0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.22716		0.00		0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.26189		0.00		0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.21606		0.00		0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.16675		0.00		0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.19046		0.00		0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.40911		0.00		0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.09444		0.00		0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.33978		0.00		0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.71506		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.36192			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.47126			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.15792			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.14000		102.54325	10.14000	105.22910				0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.17648			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.44733			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.28000		103.94067	12.28000	107.23454				0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.50641			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.31000		107.12954	12.31000	107.09419				0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		110.09153	10.02000	110.06179				0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.50641			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.46745			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.20896			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.17376			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.17742			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.17757			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.66500		103.66463	9.66500	103.63806				0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.19109			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		102.80720	10.57000	102.77843				0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		103.04249	11.00000	103.01250				0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.42359			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.19872		0.00		0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.44999		0.00		0	0.00
CLN384	On 20/09/2024	Spot Bond	12.07000	103.13344	12.07000	103.10060		0.00		0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.21273		0.00		0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.17730		0.00		0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.57982		0.00		0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.18935		0.00		0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.98025		0.00		0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.16351		0.00		0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.16470		0.00		0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	91.45668		0.00		0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.17422		0.00		0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.58012		0.00		0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.18898		0.00		0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.24031		0.00		0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.05904		0.00		0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.05273		0.00		0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.17422		0.00		0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.19635		0.00		0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.99991		0.00		0	0.00
CLN403	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
CLN404	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.79241		0.00		0	0.00
CLN405	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.15411		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
CLN406		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	85.50832			0	0.00
CLN407		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.17528			0	0.00
CLN408		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.08378			0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	41.40525		7.01000	42.01150			0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	167.99653			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	8.59000	98.01457		8.59000	148.07767			0	0.00
CLN88		On 28/04/2028	Spot Bond	8.20500	36.37251		8.20500	160.04475			0	0.00
CLN89		On 02/03/2028	Spot Bond	8.20500	36.82196		8.20500	160.41174			0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	97.85569			0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	97.83735			0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.78217			0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.14298			0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.18825			0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.17623			0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17865			0	0.00
CLNF08		On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.87178			0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17633			0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.48034			0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.16067			0	0.00
CLNF12		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.17326			0	0.00
CLNF13		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.17218			0	0.00
CLNF14		On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.17320			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF15	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.17633		0.00		0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.85640		0.00		0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.82248		0.00		0	0.00
COJ02	On 15/09/2016	Spot Bond	8.75500	106.98974	8.75500	105.50752		0.00		0	100,000,000.00
COJ04	On 05/06/2018	Spot Bond	8.73000	101.31247	8.73000	101.28882		0.00		0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.30500	110.97436	10.30500	110.94390		0.00		0	0.00
COJ06	On 09/12/2015	Spot Bond	7.15000	102.18476	7.15000	102.16536		0.00		0	0.00
COJ07	On 23/03/2021	Spot Bond	9.87500	106.78549	9.87500	106.75753		0.00		0	0.00
COJG01	On 09/06/2024	Spot Bond	9.92000	102.11697	9.92000	102.08996		0.00		200,000,000	100,000,000.00
COT01	On 03/04/2023	Spot Bond	10.29000	95.98486	10.29000	95.95855		0.00		0	0.00
COT02	On 03/04/2028	Spot Bond	10.93500	97.45322	10.93500	97.42488		0.00		0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.93500	90.57341	10.93500	90.54708		0.00		0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.72024		0.00		0	17,500,000.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.22890		0.00		0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	10.32454	100.00000	10.29953		0.00		0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.74968		0.00		0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.14746		0.00		0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.71278		0.00		0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.54822		0.00		0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.33578		0.00		0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	9.59334	100.00000	9.57009		0.00		0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	11.86784	100.00000	11.83909		0.00		0	0.00
CPV01	On 30/06/2029	Spot Bond	11.64000	95.65918	11.64000	96.63693		0.00		25,600,000,000	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	16.66159	100.00000	16.62123		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
DEN39U	On 10/06/2018	Spot Bond	100.00000		9.03880	100.00000	9.01690		0.00		0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		17.34259	100.00000	17.30058		0.00		0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.23088		0.00		0	0.00
DENG44	On 29/09/2017	Spot Bond	7.93000		99.57443	7.93000	99.55339		0.00		0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.77912		0.00		0	25,000,000.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.70095		0.00		0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.52731		0.00		0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		92.77995	100.00000	92.55087		0.00		0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.44352		0.00		0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	99.80981		0.00		0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.88680		0.00		0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.18249		0.00		0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.22675		0.00		0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.34040		0.00		0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.19740		0.00		0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		100.00000	0.00000	53.73180		0.00		0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.91374		0.00		0	0.00
DV2021	On 18/06/2021	Spot Bond	9.46500		98.36541	9.46500	98.34055		0.00		75,000,000,000	52,500,000,000.00
DV21	On 15/06/2016	Spot Bond	7.47500		107.46743	7.47500	107.44589		0.00		0	0.00
DV22	On 07/02/2020	Spot Bond	8.92000		105.70761	8.92000	105.68213		0.00		600,000	1,350,000,000.00
DV23	On 27/02/2023	Spot Bond	9.57000		105.69711	9.57000	105.66982		0.00		200,100,000	1,390,000,000.00
DV24	On 18/02/2024	Spot Bond	9.55000		104.34881	9.55000	104.32192		0.00		0	0.00
DV29	On 18/02/2029	Spot Bond	9.58000		107.59994	9.58000	107.57213		0.00		100,000,000	350,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	200,000,000.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.27709			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.77581			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.35144			0	0.00
DVC011	On 11/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.37217			0	0.00
DVC012	On 26/01/2016	Spot Bond	100.00000		55.92631	100.00000	100.00000	55.39258			1,400,000,000	7,500,000,000.00
DVC013	On 25/06/2016	Spot Bond	100.00000		54.29983	100.00000	100.00000	54.12844			78,900,000,000	71,800,000,000.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.89832			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.82875			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.50985			0	70,000,000.00
E170	On 01/08/2020	Spot Bond	8.30000		126.79563		8.30000	126.76714			1,100,000	2,266,200,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	94.50045			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	2.43000		99.78101		2.43000	99.72730			0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		99.99342		1.20000	99.99671			0	0.00
EL28	On 02/05/2028	Spot Bond	2.18000		124.18921		2.18000	124.12334			0	6,496,600,000.00
EL29	On 19/11/2029	Spot Bond	2.18000		111.76945		2.18000	111.71015			0	0.00
EL30	On 29/07/2030	Spot Bond	2.10000		113.85129		2.10000	113.79104			0	0.00
EL31	On 02/06/2031	Spot Bond	2.25000		103.42913		2.25000	103.37404			0	0.00
EL36	On 31/01/2036	Spot Bond	2.41000		100.21405		2.41000	100.16016			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.71500		107.79968		9.71500	107.77144			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.61500		107.99346		9.61500	107.96590			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond		9.98500	101.93357		9.98500	101.90658			0	0.00
EMM04	On 16/05/2028	Spot Bond		10.21500	93.62359		10.21500	96.49616			0	0.00
EMM05	On 17/04/2029	Spot Bond		10.35500	104.44035		10.35500	103.46994			0	3,999,999,600.00
EMM06	On 23/06/2025	Spot Bond		10.25000	100.21873		10.25000	100.00000			0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.88470			0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	98.76408			0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.36854			0	0.00
EPF004	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.17853			0	0.00
EPF005	On 06/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.13365			0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.07403			0	0.00
EPFC15	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.48676			0	0.00
EPFC16	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.72969			0	0.00
EQS02	On 01/07/2015	Spot Bond		10.72000	100.00000		10.72000	99.97064			0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.61255			0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.57257			0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.64534			0	0.00
EQS07	On 09/04/2018	Spot Bond		10.28000	98.09935		10.28000	98.07249			0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	96.84715			0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	98.27727			0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ERS3B4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.94778			0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ERS3C4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.00596			0	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		100.00000		0.00000	100.97245			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.46800		10.00000	110.43900			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.85253			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.88718			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.84559			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.87448			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.86637			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.85471			0	0.00
ES15	On 30/08/2015	Spot Bond	6.40000		102.79355		6.40000	102.77572			0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.13000		104.55573		8.13000	104.53297			1,087,900	5,072,987,900.00
ES23	On 25/01/2023	Spot Bond	8.80500		110.82518		8.80500	110.79880			350,157,000	55,272,298,900.00
ES26	On 02/04/2026	Spot Bond	9.03500		93.86372		9.03500	93.84105			225,034,400	10,402,734,400.00
ES33	On 15/09/2033	Spot Bond	9.81000		82.74993		9.70500	83.48424			4,009,407,200	33,006,407,200.00
ES42	On 25/04/2042	Spot Bond	9.78500		89.41346		9.78500	89.39013			200,964,400	86,804,364,400.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.79139			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	97.90650			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.77458			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.55273			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.07749			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.86536			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.78692			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.55293			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.58338			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.97060			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFC19	On 07/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.35670			0	0.00
FIFC20	On 07/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.33353			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.89257	100.00000	11.86376				0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.57469	100.00000	11.54665				0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.31557			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.30453			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.35185			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.37599			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.60000		97.04260	9.60000	97.01774				0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.37909			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.37902			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.40860			0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	102.43849			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.64882			245,000,000	245,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.65939			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.36500		98.42214	10.36500	99.16263				0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.58422			40,000,000	20,000,000.00
FRBC21	On 21/12/2018	Spot Bond	10.45000		104.73920	10.45000	104.71005				0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.36960			0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.16000		134.71431	2.16000	135.54607				0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.16500		125.94299	2.16500	277.28914				0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.33500		107.68338	2.33500	114.40529				0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.01000		96.33677	3.01000	154.54721				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBJ33	On 07/12/2033	Spot Bond	3.16000	104.25318		3.16000	194.35584			0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.97000	105.22291		6.97000	105.20311			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.61300	67.20578		7.61300	66.61025			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.40700	43.23786		9.40700	42.33599			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000	41.89527		9.65000	40.98054			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.75195			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20987			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.18188			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19955			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.22780		7.47000	98.00000			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.22780		7.47000	100.00000			0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19425			0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.18519			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27175			0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19109			0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.18304		6.00000	100.00000			0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.20308			0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.24967			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.24239			0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	21.39095		100.09221	21.33909			0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.17358			0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.69872			0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.23332			0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.97660			0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.19513			0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.19732			0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.18032			0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.18161			0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.23718			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.17844			0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		65.91201		13.22500	65.88872			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.16830			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.16851			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.25086			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.17612			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.56500		99.63096		3.56500	103.01793			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.18371			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.18371			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.95007			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	98.20960			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.17316			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.16915			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.43255			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.19782			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.06312			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.41777			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.57137			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.22675			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.17992			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.23211			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.16724			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.18161			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.18161			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.30227			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.96115			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.95893			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.86434			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.46800		10.00000	110.43900			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.66245			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.19172			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.64975			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.84701			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.62591			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.63034			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.65367			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.50225			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.65367			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.49620			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.26061			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.32588		8.75000	101.30205			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.16724			0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.70694		100.00000	9.68342			0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.89864		100.00000	8.87709			0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	97.52954			0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	11.15515		100.00000	11.12813			0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.18793			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC211	On 29/10/2017	Spot Bond	100.00000		23.76673	100.00000	23.70852		0.00		0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.20130		0.00		0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.42164	100.00000	9.39881		0.00		0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		22.88581	100.00000	22.83036		0.00		0	100,000,000.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.20126		0.00		0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		22.85613	100.00000	22.80075		0.00		0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.19832		0.00		0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.13820		0.00		0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.27525		0.00		0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.19769		0.00		0	0.00
FRC221	On 31/01/2022	Spot Bond	2.97000		129.26184	2.97000	129.19036		0.00		0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.03470		0.00		0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.02113		0.00		0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.02113		0.00		0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.92026		0.00		0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.40646		0.00		0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.26348		0.00		0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.99995		0.00		0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.19109		0.00		0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.10413		0.00		0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.19471		0.00		0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.46783		0.00		0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.44280		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond	3.50000		116.30354		3.50000	125.21695			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.19814			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.20007			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.55000		107.40761		3.55000	124.84941			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.53000		105.15484		3.53000	124.99628			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.51000		102.61316		2.51000	131.01246			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.58000		103.47455		2.58000	140.14559			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.61760			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.17321			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.19689			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.22866			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.22051			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.18645			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.18624			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.29214			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.40420		100.00000	12.37414			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		55.06442		100.00000	54.93102			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		99.18478		100.00000	98.91599			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		26.96528		100.00000	26.89995			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		37.46094		100.00000	37.34398			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.13378		100.00000	11.10681			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.14789			0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.63007			0	30,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.69482			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	99.34524		0.00		0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	98.03869		0.00		0	37,000,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	98.18694		0.00		0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000	0.00000	100.93849		0.00		0	0.00
FRS100	On 15/01/2024	Spot Bond	2.17300		83.63028	2.17300	103.55252		0.00		0	0.00
FRS101	On 31/01/2038	Spot Bond	2.53000		102.88553	2.53000	112.26923		0.00		0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.40997		0.00		0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.96153	10.38000	101.93283		0.00		0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.96153	10.38000	101.93283		0.00		0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000	0.00000	80.09300		0.00		0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.14186		0.00		0	0.00
FRS108	On 31/01/2038	Spot Bond	2.67000		100.99605	2.67000	109.58989		0.00		0	0.00
FRS109	On 07/12/2033	Spot Bond	2.60000		209.81126	2.60000	209.94008		0.00		0	0.00
FRS110	On 31/01/2038	Spot Bond	2.64000		110.21743	2.64000	110.15747		0.00		0	0.00
FRS112	On 07/12/2033	Spot Bond	2.63000		208.94289	2.63000	209.06736		0.00		0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000	0.00000	101.63585		0.00		0	0.00
FRS114	On 31/01/2025	Spot Bond	2.42000		113.63536	2.42000	113.57420		0.00		0	0.00
FRS115	On 31/03/2038	Spot Bond	2.73000		108.52462	2.73000	108.46532		0.00		0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000	0.00000	54.54400		0.00		0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.01342		0.00		0	0.00
FRS119	On 31/01/2038	Spot Bond	2.83500		106.58934	2.83500	106.53078		0.00		0	0.00
FRS120	On 07/12/2033	Spot Bond	2.75000		113.98288	2.75000	205.62039		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
FRS121	On 07/12/2033	Spot Bond	2.80000	112.33534		2.80000	204.20464			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.35000	100.08388		2.35000	100.03022			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.83000	160.59390		2.83000	203.36091			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.11000	87.92586		3.11000	101.65962			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.05000	97.75647		3.05000	153.89033			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.56000	82.15766		3.56000	94.26280			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.04000	97.76952		3.04000	154.05425			0	0.00
FRS130	On 11/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.93151			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.10000	152.81034		3.10000	152.97576			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.34000	189.60765		3.34000	189.99235			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000	100.00000		0.00000	97.68548			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.49000	82.63594		3.49000	94.92181			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.46000	82.97621		3.46000	95.40229			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.27000	84.35865		3.27000	98.95059			0	0.00
FRS137	On 31/03/2028	Spot Bond	2.60000	100.06122		2.60000	100.00000			0	0.00
FRS138	On 07/12/2033	Spot Bond	3.45000	100.05787		3.45000	100.00000			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.28500	124.89573		2.28500	274.98248			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.17500	125.85532		2.17500	277.09604			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.89500	119.72974		2.89500	263.60422			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.63000	101.86687		2.63000	131.81561			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.35693			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.16000	135.61807		2.16000	131.40152			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.60249			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.82638			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.24416			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.51000		109.33844		2.51000	109.27936			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		29.39160		104.97509	29.31723			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		32.80572		101.07593	32.72549			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		26.61275		100.44759	26.54802			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		31.34183		100.76967	31.26538			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	2.12000		119.22681		2.12000	119.16373			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	2.28000		98.43537		2.28000	114.94670			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.87404			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.31000		98.18225		2.31000	114.65103			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.79607			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.37500		124.11707		2.37500	346.22989			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.12837			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.74476			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	7.62500		102.75424		7.62500	102.73336			0	0.00
FRX17	On 15/09/2017	Spot Bond	8.15500		103.15800		8.15500	103.13559			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.40000		107.33439		8.40000	107.31026			0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	9.07000		100.88243		9.07000	100.85813			300,000	2,410,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.35500		99.68469		9.35500	99.65978			0	0.00
FRX23	On 28/02/2023	Spot Bond	10.10000		90.23413		10.10000	90.20998			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	10.14500	104.22442	10.14500	104.19625				200,000,000	100,000,000.00
FRX26	On 01/10/2026	Spot Bond	10.44500	95.38821	10.44500	96.13519				100,000,000	15,550,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.83000	96.00302	10.83000	96.19083				0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.94000	92.71109	10.94000	92.68381				0	10,500,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.24500	80.88479	10.24500	80.86271				0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.15489				0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.15706				0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.16242				0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.17104				0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.17750				0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.20546				0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.80695				0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.66770				0	65,000,000.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.83694				0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.87024				0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.89797				0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.01988				0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	56.69066	100.00000	56.55332				0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	9.51111	100.00000	9.48807				0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.59570	100.00000	1.59183				0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.26771	100.00000	0.26707				0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000				0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000				0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000	8.82220	8.82220	100.00000	8.80083				0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000	1.48012	1.48012	100.00000	1.47653				0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000	0.24832	0.24832	100.00000	0.24772				0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.73566				0	0.00
GFC04	On 11/04/2017	Spot Bond	9.40500	102.20056	102.20056	9.40500	102.17490				0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.46013				0	100,000,000.00
GH31A2	On 25/02/2042	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.73599				0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.74563				0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.80820				0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.88503				0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.93296				0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.88726				0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	10.16680	10.16680	100.00000	10.14217				0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	20.99636	20.99636	100.00000	20.94550				0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	11.54438	11.54438	100.00000	11.51642				0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000	9.29997	9.29997	100.00000	11.81260				00,000,000,000	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.26276			0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.31225			0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.37368			0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.45893			0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.40995			0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.58395			0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.00640			20,000,000	20,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.40092			0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	100.88688			0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.12347			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		100.00000		0.00000	100.44689			0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.48312			0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.67449		100.00000	10.64863			0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.48320			0	100,000,000.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.31641			0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.19039			0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.20432			0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.95824			0	0.00
HILC22	On 13/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.10890			0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.51921			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.50460		101.80822		7.50460	92.96841			0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.58699			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.50459		101.84536		8.50459	104.41639			0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.67413			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.95477		101.93485		8.95477	104.41639			0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.78061			0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.61734			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.84324			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.11684			0	50,000,000.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.46800		10.00000	110.43900			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.28500		104.53524		9.28500	104.50903			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.00882			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.94791			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond	8.52500	109.02175	8.52500	108.99662	0.00	4,160,700,000	7,450,100,000.00			
HWAY23	On 07/12/2023	Spot Bond	2.05500	126.91217	2.05500	279.42382	0.00	0	2,200,000,000.00			
HWAY24	On 07/12/2024	Spot Bond	2.03500	129.96639	2.03500	286.14848	0.00	0	0.00			
HWAY34	On 31/07/2034	Spot Bond	9.70500	99.92333	9.70500	99.89718	0.00	9,140,100,000	4,470,100,000.00			
HWAY35	On 31/07/2035	Spot Bond	9.74500	99.51511	9.74500	99.48896	0.00	0	0.00			
HWF02U	On 30/09/2016	Spot Bond	100.00000	32.84757	100.00000	32.76800	0.00	0	0.00			
HWF04U	On 09/10/2015	Spot Bond	100.00000	97.84946	100.00000	97.58713	0.00	0	0.00			
HWF05U	On 09/10/2016	Spot Bond	100.00000	43.74905	100.00000	43.64191	0.00	0	0.00			
HWF06U	On 20/11/2016	Spot Bond	100.00000	36.28202	100.00000	36.19413	0.00	0	0.00			
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	110.46800	10.00000	110.43900	0.00	0	0.00			
I2025	On 31/01/2025	Spot Bond	1.65000	121.42110	1.67000	121.14871	0.00	67,900,000,000	60,028,520,400.00			
I2038	On 31/01/2038	Spot Bond	1.91000	125.19095	1.91000	125.12535	0.00	40,176,000,000	37,090,765,900.00			
I2046	On 31/03/2046	Spot Bond	2.04000	122.33777	2.04000	122.27330	0.00	78,600,000,000	99,630,529,700.00			
I2050	On 31/12/2050	Spot Bond	1.99000	131.83957	1.98500	131.93035	0.00	10,000,000,000	20,850,817,400.00			
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
IBL21	On 15/03/2016	Spot Bond	8.17500	103.66662	8.17500	103.64405	0.00	0	0.00			
IBL22	On 15/03/2018	Spot Bond	8.15500	107.28497	8.15500	107.26166	0.00	0	0.00			
IBL28	On 18/08/2016	Spot Bond	7.99500	103.31482	7.99500	103.29244	0.00	0	0.00			
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.18247	0.00	0	0.00			
IBL34	On 31/01/2017	Spot Bond	1.35000	101.58863	1.35000	133.36512	0.00	0	0.00			
IBL36	On 31/01/2022	Spot Bond	2.23000	104.31338	2.23000	134.98286	0.00	0	0.00			
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.53274	0.00	7,980,000,000	3,990,000,000.00			
IBL39	On 02/04/2018	Spot Bond	8.27500	103.31822	8.27500	103.29533	0.00	0	0.00			
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94649	0.00	23,000,000,000	11,500,000,000.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.97167			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.46800		10.00000	110.43900			0	0.00
IBL45	On 21/12/2018	Spot Bond	8.93000		97.48881		8.93000	97.46554			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.39000		95.57548		9.39000	95.55125			100,000	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.24881			0	0.00
IBL49	On 02/04/2018	Spot Bond	8.88500		98.06940		8.88500	98.04610			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.44000		102.38106		9.44000	102.35498			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.11194			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.28050			300,000,000	300,000,000.00
IBL54	On 31/07/2016	Spot Bond	7.62000		102.63705		7.62000	102.61584			5,400,000,000	2,780,000,000.00
IBL55	On 31/07/2018	Spot Bond	8.71000		101.77872		8.71000	101.75475			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.34744			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.93356			0	0.00
IBL58	On 13/02/2017	Spot Bond	7.92500		104.12049		7.92500	104.09814			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.67000		105.04178		8.67000	105.01715			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.77000		106.55721		9.77000	106.52913			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.99987			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.30724			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.13045			0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.25136			0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	101.27663			0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.37107			0	20,000,000.00
IBL67	On 31/01/2022	Spot Bond	2.96000		129.23404		2.96000	129.26672			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IDC01U	On 08/11/2026	Spot Bond			100.00000		0.01004	100.00000	0.01001				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000		100.00000	0.00000	101.39954				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond			0.00000		100.00000	0.00000	101.39365				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			9.41500		97.16058	9.41500	97.13616				0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond			0.00000		100.00000	0.00000	100.75715				0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond			0.00000		100.00000	0.00000	100.65095				0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond			10.03500		98.05994	10.03500	98.03385				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000		102.08135	5.00000	102.06743				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000		100.98987	5.00000	100.97625				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000		101.18000	4.00000	101.16911				0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond			4.00000		100.81489	4.00000	100.80398				0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond			100.00000		56.04741	100.00000	55.91164				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond			100.00000		55.93490	100.00000	55.79940				0.00	35,612,997,730	21,356,055,300.00
IDW03U	On 30/06/2016	Spot Bond			100.00000		55.93490	100.00000	55.79940				0.00	10,880,575,824	7,016,923,000.00
IFM01	On 31/03/2016	Spot Bond			9.20000		105.44277	9.20000	105.41686				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			0.00000		100.00000	0.00000	101.02378				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000		7.60062	100.00000	7.58220				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			0.00000		100.00000	0.00000	101.22411				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond			100.00000		99.18478	100.00000	98.91599				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond			100.00000		15.81835	100.00000	15.77961				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond			100.00000		22.17577	100.00000	22.12204				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond			100.00000		1.63598	100.00000	1.63285				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond			100.00000		8.54688	100.00000	8.52617				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond			100.00000		10.29310	100.00000	10.26816				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
IN286U	On 15/07/2019	Spot Bond	100.00000		11.48585	100.00000	11.45772				0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		37.87998	100.00000	37.78821				0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		97.85523	100.00000	97.59358				0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		89.46078	100.00000	89.24205				0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		88.16425	100.00000	87.95181				0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		99.72678	100.00000	100.00000				0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		99.72678	100.00000	100.00000				0	0.00
IN306U	On 24/06/2020	Spot Bond	100.00000		10.89080	100.00000	100.00000				0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		98.38275	100.00000	98.11828				0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		95.27296	100.00000	94.94890				0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		86.90476	100.00000	86.69834				0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		88.75251	100.00000	88.47429				0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		88.37772	100.00000	88.16425				0	0.00
INA529	On 14/07/2015	Spot Bond	6.40000		99.77257	6.40000	99.65054				0	0.00
INA530	On 21/07/2015	Spot Bond	6.45000		99.64782	6.45000	99.52514				0	0.00
INA531	On 28/07/2015	Spot Bond	6.45000		99.52514	6.45000	99.40277				0	0.00
INA533	On 11/08/2015	Spot Bond	6.45000		99.28069	6.45000	99.15892				0	0.00
INA534	On 18/08/2015	Spot Bond	6.60000		99.13952	6.60000	99.01527				0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		98.76770	6.60000	98.64438				0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.99975				0	0.00
ING115	On 31/03/2016	Spot Bond	10.89391		100.86557	10.89391	100.57094				0	0.00
ING116	On 31/03/2016	Spot Bond	10.89391		100.10821	10.89391	100.05342				0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.18911				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.18588			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.56762		6.50000	101.54987			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.18898			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.36489			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.30110			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.50869			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.46800		10.00000	110.43900			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.18154			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	104.30760			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.39157			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.68325			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.54701			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000		77.99145		100.00000	77.82516			0	0.00
ING305	On 08/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.09429			0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.87740			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.39732			0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000		96.56085		100.00000	96.30607			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.46800		10.00000	110.43900			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.64616			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.66747			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.68500		102.06289		8.68500	102.03919			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.98074			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.98030			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	99.98004			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.56300			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.64197			0	63,000,000.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.59422			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.35093			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.76500		99.31264		9.76500	99.28692			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.23373			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.84500		104.36268		8.84500	104.33813			300,000	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.88310			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.79678			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.15813			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	101.49419			3,060,000,000	1,530,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.53961			0	0.00
IV017	On 31/01/2022	Spot Bond	3.51000		96.71287		3.51000	129.37756			0	0.00
IV019	On 31/03/2028	Spot Bond	3.60000		145.26194		3.60000	150.70160			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.95565			1,260,000,000	630,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.84881			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.71551			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.42668			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	97.94254			0	0.00
IV030	On 31/01/2025	Spot Bond	3.67000		101.28082		3.67000	109.58487			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.67000		101.19639		3.67000	109.58487			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.47508			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.77733			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IV08	On 30/04/2018	Spot Bond	10.47000	110.10099		10.47000	110.07047			0.00	152,000,000	76,000,000.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	103.48971			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.70000	143.74001		3.70000	143.65785			0.00	0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
IVA528	On 09/07/2015	Spot Bond	6.40000	99.85992		6.40000	99.73768			0.00	0	0.00
IVA529	On 16/07/2015	Spot Bond	6.40000	99.73768		6.40000	99.98247			0.00	0	0.00
IVA530	On 23/07/2015	Spot Bond	6.45000	99.61274		6.45000	99.85883			0.00	0	0.00
IVA531	On 30/07/2015	Spot Bond	6.45000	99.49015		6.45000	99.49015			0.00	0	0.00
IVA534	On 20/08/2015	Spot Bond	6.60000	99.10399		6.60000	98.73244			0.00	0	0.00
IVA537	On 03/09/2015	Spot Bond	6.60000	98.85598		6.60000	98.60920			0.00	0	0.00
IVA538	On 10/09/2015	Spot Bond	6.60000	98.73244		6.60000	98.48628			0.00	0	0.00
IVA539	On 17/09/2015	Spot Bond	6.60000	98.60920		6.60000	98.48628			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.40262			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.46800		10.00000	110.43900			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.43209			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.88880			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.80372			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.87474			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.61007			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.64625			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.65691			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
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.67822			0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.58231			0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.50952			0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.31045			0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.23142			0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.94439			0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.67674			0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.67011			0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.93966			0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.37116			0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.21515			0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.99984			0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	99.99983			0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.99982			0	880,000,000.00
IVC036	On 16/07/2019	Spot Bond		9.27000	104.31817		9.27000	104.29206			0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	16.89694		100.00000	16.85914			0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.84990		100.00000	11.82088			0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.45187			0	0.00
IVC040	On 24/07/2021	Spot Bond		9.43500	103.68313		9.43500	103.65673			0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.33559			0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.96540			5,000,000,000	2,500,000,000.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.29543			0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	104.96397			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.31630			0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.34584			0	0.00
IVC047	On 27/10/2015	Spot Bond	6.84000	101.49563		6.84000	101.47703			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.23081			0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.88701			0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.59641			0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.26278			0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.02658			0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.12125			0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.55651			0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.08184			0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.26824			0	0.00
IVC059	On 09/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.43223			0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.57117			0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.33605			20,000,000	58,000,000.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.47299			0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	56.55332		100.00000	56.41632			0	10,000,000.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.51716			0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.50542			0	12,000,000.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.33832			0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.48358			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	92.62087		100.00000	92.38579			0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.85933			0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.47702			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
KW01		On 31/10/2027	Spot Bond	8.58500	139.18868		8.58500	139.15689			0	0.00
LBK03		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.12435			0	0.00
LBK05		On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.32731			0	0.00
LBK06		On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.57306			0	50,000,000.00
LBK07		On 16/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.16572			0	0.00
LBK08		On 30/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.70340			0	0.00
LBK11		On 28/11/2019	Spot Bond	10.39000	98.20182		10.39000	98.17479			0	0.00
LBK12U		On 25/02/2020	Spot Bond	9.71000	103.35531		9.71000	103.32824			0	0.00
LEW01		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.29441			0	0.00
LGL02		On 13/08/2017	Spot Bond	8.87500	100.62702		8.87500	100.60289			100,400,000	3,310,000,000.00
LGL03		On 03/04/2018	Spot Bond	9.00500	98.56880		9.00500	98.54509			0	700,000,000.00
LGL04		On 14/08/2020	Spot Bond	10.06000	99.93271		10.06000	99.90562			200,000	580,000,000.00
LGL05		On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.42649			0	0.00
LHL01		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.45757			0	0.00
LHL02		On 13/12/2015	Spot Bond	7.86000	101.73519		7.86000	101.71405			0	1,040,000,000.00
LHL03		On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.49773			0	0.00
LOM01		On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.07484			0	0.00
LRFA1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.88130			0	0.00
LRFB1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.91657			0	0.00
LRFC1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.98239			0	0.00
MAQ062		On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.91407			0	0.00
MAQ065		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.28315			0	0.00
MAQ069		On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.84328			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MAQ070	On 30/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.48278			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.26636			0	0.00
MAQ072	On 10/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.72091			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.18902			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.20509			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.44915			0	0.00
MBC024	On 05/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.82910			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.04927			40,000,000	20,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.70015			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.96734			0	20,300,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.55220			300,000,000	810,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.79660			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.52524			0	70,000,000.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.02763			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.04576			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.06929			30,000,000	30,000,000.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.41670			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.50338			0	46,000,000.00
MBF045	On 13/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.60354			0	7,000,000.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		52.32995		100.00000	52.20318			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		23.95017		100.00000	23.89151			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		23.19635		100.00000	23.13954			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		23.28842		100.00000	23.23138			0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		22.36139		100.00000	22.30722			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBP33U	On 17/02/2017	Spot Bond	100.00000		23.39007	100.00000	23.33341				0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.25129				0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.93000		102.18379	8.93000	102.15941				100,000	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.95000		101.70776	8.95000	101.68343				0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.71847				0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	103.76802				0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	103.93635				0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.09000		102.60941	8.09000	102.58718				0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.92000		101.14170	8.92000	101.11732				0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.69000		101.41100	9.69000	101.38450				0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.15595				0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.16135				0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.74000		102.05079	9.74000	102.02411				0	0.00
MGL01	On 15/09/2015	Spot Bond	7.01000		102.75024	7.01000	102.73079				0	2,507,000,000.00
MIL02	On 31/05/2017	Spot Bond	9.01500		100.33406	9.01500	100.30989				0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000	0.00000	100.27145				0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.56500		106.17640	9.56500	105.00560				0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000	0.00000	100.67597				0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		34.48027	100.00000	34.39674				0	0.00
MQB02	On 31/05/2017	Spot Bond	8.71500		100.30819	8.71500	100.28482				0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	6.96000		104.44102	6.96000	104.42115				0	0.00
MTN04	On 13/07/2017	Spot Bond	8.70500		107.32638	8.70500	107.30112				400,000,000	610,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.17918	100.89771	7.16165				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
N4A302	On 14/08/2020	Spot Bond	100.61875	7.27176	100.61875	7.25405	0.00	0	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	0	0.00	
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	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	0	0.00	
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	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	0	0.00	
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
N5A16	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.39642	0.00	0	0.00	0	0.00	
N5B23	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.42425	0.00	0	60,000,000.00	0	0.00	
N5C23	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.42981	0.00	0	0.00	0	0.00	
N5D23	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.49026	0.00	0	0.00	0	0.00	
N5E23	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.54050	0.00	0	0.00	0	0.00	
N5F23U	On 20/06/2023	Spot Bond	100.00000	10.89752	100.00000	10.87111	0.00	0	0.00	0	0.00	
N5G23U	On 20/06/2023	Spot Bond	100.00000	11.66703	100.00000	11.63877	0.00	0	0.00	0	0.00	
NAM01	On 19/11/2022	Spot Bond	9.87000	92.64463	9.87000	92.62038	0.00	57,600,200,000	50,050,000,000.00	0	0.00	
NAM02	On 29/06/2020	Spot Bond	9.60000	100.03175	9.60000	100.00613	0.00	75,800,000,000	30,000,000,000.00	0	0.00	
NBK10A	On 25/07/2016	Spot Bond	7.70000	102.19520	7.70000	102.17387	0.00	0	0.00	0	0.00	
NBK11A	On 28/11/2020	Spot Bond	9.26000	99.38780	9.26000	99.36337	0.00	100,000,000	50,000,000.00	0	0.00	
NBK12A	On 19/03/2021	Spot Bond	9.01500	104.22868	9.01500	104.20371	0.00	0	0.00	0	0.00	
NBK13A	On 19/03/2024	Spot Bond	9.47000	104.24207	9.47000	104.21587	0.00	50,000,000	25,000,000.00	0	0.00	
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.66942	0.00	0	0.00	0	0.00	
NBK14A	On 26/06/2021	Spot Bond	9.37500	99.74203	9.37500	99.74134	0.00	0	0.00	0	0.00	
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.71058	0.00	0	0.00	0	0.00	
NBK15A	On 11/02/2022	Spot Bond	9.61500	99.41184	9.61500	99.38003	0.00	0	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.74962			0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.18500		99.10311		10.18500	99.07592			100,000,000	3,550,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.35621			0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.36500		99.21264		10.36500	99.18525			0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.73127			0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.37000		100.31890		9.37000	100.29380			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.95260			0	0.00
NBK19A	On 01/06/2022	Spot Bond	9.76500		100.15632		9.76500	100.13023			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.85044			0	0.00
NBK20A	On 01/06/2026	Spot Bond	10.43500		100.34923		10.43500	100.32134			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.10016			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.98234			16,000,000,000	8,010,000,000.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.99940			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.02599			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.00000		0.00000	101.06029			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	101.09892			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.00000		0.00000	101.56056			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.59579			0	60,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.84000		103.79670		6.84000	103.77753			2,880,000,000	2,180,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.62472			0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.95000		111.87143		8.95000	111.84483			200,000	3,060,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.76000		38.55524		10.76000	38.54445			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.61582			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	7.74500	103.64400		7.74500	103.62260			1,000,000,000	400,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.14195			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	97.17273			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.58852			0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.34862			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.33573			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	93.65616			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.94339			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.01678			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.16834			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.15972			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.43380			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.15441			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.15049			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.15039			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.22466			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.17316			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.93000	104.40188		9.93000	107.11747			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.17211			0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.96500	103.21717		9.96500	105.99581			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.17316			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.15580			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.20101			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.17485			0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.17696			0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.58385			0	0.00
NCLN93	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.82125			0	0.00
NED11	On 17/09/2015	Spot Bond		6.95000	103.72940		6.95000	103.70994			0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.53744			1,000,000,000	500,000,000.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	99.50196			520,000,000	260,000,000.00
NED15	On 08/04/2024	Spot Bond		10.13000	105.40823		10.13000	104.40718			0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	100.57732			0	460,000,000.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	101.76550			0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.00000		0.00000	101.81168			0	0.00
NED19	On 01/07/2025	Spot Bond		100.00000	9.65701		100.00000	100.00000			0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.89973			0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	117.61296		9.44500	117.58347			0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.77904			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.46800		10.00000	110.43900			0	0.00
NILB10	On 08/12/2016	Spot Bond		2.18500	170.99802		2.18500	170.90724			0	0.00
NILB11	On 31/01/2025	Spot Bond		2.53000	98.75945		2.53000	112.50876			0	0.00
NILB12	On 07/12/2033	Spot Bond		3.45000	186.81066		3.45000	186.71091			0	0.00
NILB13	On 31/01/2025	Spot Bond		2.92000	108.77858		2.92000	108.71516			0	0.00
NILB14	On 31/03/2028	Spot Bond		3.19000	149.31478		3.19000	141.35791			0	0.00
NILB15	On 31/03/2028	Spot Bond		3.10000	153.06188		3.10000	152.97576			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NMP20N	On 24/07/2020	Spot Bond	8.79000	106.31936		8.79000	106.29409			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.42000	104.90752		9.42000	105.04187			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.92489			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.75331			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.77978			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.76392			0	43,600,000.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.81042			0	100,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	9.62000	104.91218		9.62000	106.19165			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.79563			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.78506			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000	100.00000		0.00000	100.85573			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.82000	104.91693		9.82000	105.04711			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.80619			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.81148			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000	100.00000		0.00000	100.90108			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.00644			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.94223			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.82732			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.72000	111.25551		8.72000	111.22957			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.46500	116.51999		9.46500	116.49071			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.08000	174.51216		2.08000	174.42001			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.33500	114.75053		10.33500	114.71894			500,000,000	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.60508			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.35846			0	15,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.19239			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.53946			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.71709			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.80497			0	412,909,100.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.98745			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.75349	100.00000		17.71049			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		96.96635	100.00000		96.71251			0	0.00
OML01	On 27/10/2015	Spot Bond	6.85000		102.19683		6.85000	102.17806			0	500,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.74565			0	0.00
OML03	On 27/11/2024	Spot Bond	9.94000		96.73909		9.94000	98.44068			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.25215			4,000,000,000	2,000,000,000.00
OML05	On 19/03/2025	Spot Bond	10.09500		100.68465		10.09500	101.46837			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.65000		100.70364		10.65000	101.29977			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.18500		101.41742		11.18500	101.68706			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		38.08543	100.00000		37.99317			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.96000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.46800		10.00000	110.43900			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.37534			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.44771			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.08602			0	40,000,000.00
PMM19	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.94561			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.11953			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.13506			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.45723		0.00		0	0.00
PPC004	On 30/06/2021	Spot Bond	9.66500		99.56979	9.66500	100.87239		0.00		0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.24536		0.00		0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.27965		0.00		0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.29508		0.00		0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.32937		0.00		0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.47673		0.00		0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.51099		0.00		0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.38093		0.00		0	0.00
R010P	On 21/12/2025	Spot Bond	8.00500		43.95538	8.00500	43.94595		0.00		0	0.00
R158	On 15/09/2015	Spot Bond	5.86000		105.46318	5.86000	105.44645		0.00		0	61,046,666,700.00
R158P	On 15/09/2015	Spot Bond	6.57500		98.64945	6.57500	98.63192		0.00		0	0.00
R159	On 15/09/2016	Spot Bond	6.67500		111.72261	6.67500	111.70267		0.00		20,342,184,500	54,001,351,100.00
R159P	On 15/09/2016	Spot Bond	6.50500		92.56724	6.50500	92.55114		0.00		0	0.00
R186	On 21/12/2026	Spot Bond	8.29000		116.44176	8.18500	117.27147		0.00		40,158,201,000	95,168,330,000.00
R187P	On 21/12/2026	Spot Bond	7.92500		40.99754	7.92500	40.98883		0.00		0	0.00
R188P	On 21/12/2027	Spot Bond	7.84500		38.29777	7.84500	38.28972		0.00		0	0.00
R197	On 07/12/2023	Spot Bond	1.67500		287.09824	1.67500	286.94979		0.00		27,044,400,000	22,316,265,200.00
R202	On 07/12/2033	Spot Bond	1.80000		235.05251	1.80000	234.93018		0.00		59,225,233,400	08,867,189,600.00
R2023	On 28/02/2023	Spot Bond	8.17000		100.21490	8.07000	100.74853		0.00		07,413,735,400	76,286,500,000.00
R203	On 15/09/2017	Spot Bond	7.25500		104.39896	7.15500	104.58259		0.00		20,705,338,600	79,634,376,200.00
R2030	On 31/01/2030	Spot Bond	8.59000		98.47149	8.59000	98.44861		0.00		73,970,033,800	47,320,437,000.00
R2032	On 31/03/2032	Spot Bond	8.69500		98.16419	8.69500	98.14137		0.00		18,479,820,000	25,191,774,700.00
R2037	On 31/01/2037	Spot Bond	8.81000		100.56148	8.81000	100.53753		0.00		10,114,009,900	98,421,034,300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond	7.59500	101.43094	7.50000	101.69844	0.00	25,151,654,000	66,090,336,700.00			
R2044	On 31/01/2044	Spot Bond	8.86500	102.44815	8.86500	102.42361	0.00	1,432,959,400	68,862,819,200.00			
R2048	On 28/02/2048	Spot Bond	8.85500	101.78772	8.85500	101.76376	0.00	57,620,566,700	69,610,009,200.00			
R207	On 15/01/2020	Spot Bond	7.83500	101.14090	7.74000	101.47270	0.00	88,609,367,100	35,780,547,500.00			
R208	On 31/03/2021	Spot Bond	7.96500	96.16231	7.86500	96.58210	0.00	81,037,442,400	14,715,597,000.00			
R209	On 31/03/2036	Spot Bond	8.86000	76.97125	8.75500	77.75910	0.00	29,168,656,600	82,016,135,600.00			
R210	On 31/03/2028	Spot Bond	1.70000	178.05465	1.70000	177.96246	0.00	0	36,218,186,400.00			
R211	On 31/01/2017	Spot Bond	0.65000	134.87830	0.65000	134.81228	0.00	649,990,600	45,448,973,700.00			
R212	On 31/01/2022	Spot Bond	1.66000	139.72036	1.66000	139.64811	0.00	15,200,000,000	25,701,959,800.00			
R213	On 28/02/2031	Spot Bond	8.73500	87.66468	8.63000	88.44276	0.00	00,802,098,200	43,082,287,800.00			
R214	On 28/02/2041	Spot Bond	8.79500	78.92785	8.79500	78.90939	0.00	39,480,489,400	12,495,189,000.00			
R228C	On 15/09/2015	Spot Bond	6.57500	98.64945	6.57500	98.63192	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.49500	95.58453	6.49500	95.56793	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.50500	92.56724	6.50500	92.55114	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.51500	97.00457	6.51500	96.98777	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.49500	93.97219	6.49500	93.95578	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.55500	90.93858	6.55500	90.92256	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.13000	87.09220	7.13000	87.07553	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.18000	83.99392	7.18000	83.97774	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.50500	80.33093	7.50500	80.31477	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.48500	77.47739	7.48500	77.46184	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.46500	74.73962	7.46500	74.72466	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.45500	72.08142	7.45500	72.06700	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
R337C	On 21/06/2020	Spot Bond	7.70000	68.68020		7.70000	68.66602			0	0.00
R338C	On 21/12/2020	Spot Bond	7.68000	66.20378		7.68000	66.19015			0	0.00
R339C	On 21/06/2021	Spot Bond	7.78500	63.37178		7.78500	63.35855			0	0.00
R340C	On 21/12/2021	Spot Bond	7.75500	61.11157		7.75500	61.09887			0	0.00
R341C	On 21/06/2022	Spot Bond	7.72500	58.94902		7.72500	58.93681			0	0.00
R342C	On 21/12/2022	Spot Bond	7.69500	56.87943		7.69500	56.86770			0	0.00
R343C	On 21/06/2023	Spot Bond	7.65500	54.94055		7.65500	54.92928			0	0.00
R344C	On 21/12/2023	Spot Bond	7.61500	53.08825		7.61500	53.07741			0	0.00
R345C	On 21/06/2024	Spot Bond	8.12500	48.93825		8.12500	48.92760			0	0.00
R346C	On 21/12/2024	Spot Bond	8.08500	47.19931		8.08500	47.18909			0	0.00
R347C	On 21/06/2025	Spot Bond	8.04500	45.53970		8.04500	45.52989			0	0.00
R348C	On 21/12/2025	Spot Bond	8.00500	43.95538		8.00500	43.94595			0	0.00
R349C	On 21/06/2026	Spot Bond	7.96500	42.44252		7.96500	42.43347			0	0.00
R350C	On 21/12/2026	Spot Bond	7.92500	40.99754		7.92500	40.98883			0	0.00
R351C	On 21/06/2027	Spot Bond	7.88500	39.61703		7.88500	39.60866			0	0.00
R352C	On 21/12/2027	Spot Bond	7.84500	38.29777		7.84500	38.28972			0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	103.48381			0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	104.13883			0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	102.95287			0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.48129			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	30.89623		100.00000	30.82138			0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	15.85719		100.00000	15.81835			0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	29.23806		100.00000	29.16722			0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	92.55087		100.00000	92.32290			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RCSB5U	On 10/12/2016	Spot Bond	100.00000		40.26935	100.00000	40.17179		0.00		0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		16.59012	100.00000	16.54992		0.00		0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.24610	100.00000	21.18948		0.00		0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.47881	100.00000	8.45426		0.00		0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.00937	100.00000	15.96671		0.00		0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		12.84837	100.00000	12.81414		0.00		0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.73174	100.00000	9.70581		0.00		0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.40606		0.00		0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.37370		0.00		0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.72632		0.00		0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.76307		0.00		0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.70098		0.00		0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.91301		0.00		0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.13658		0.00		0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.65076		0.00		0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.67797		0.00		0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.88172		0.00		0	10,000,000.00
REBC01	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.73640		0.00		0	0.00
RED101	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.67801		0.00		0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		16.66932	100.00000	16.62893		0.00		0	48,125,000,000.00
RES02U	On 02/03/2019	Spot Bond	100.00000		11.69353	100.00000	11.66520		0.00		0	48,125,000,000.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.68823	100.00000	9.66475		0.00		0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.95232	100.00000	8.93063		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
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.92163			0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.75476			0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.20735			0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.50011			0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.84247			0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.69355			0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.48024			0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.96143			0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.49971			0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	86.79319			0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	84.78040			0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	93.55853			0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	92.75902			0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.02869			0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	82.30975			0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	96.21303			0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.00193		12.35000	106.96652			0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.39619		100.00000	15.35889			0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.32599			0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	5.93629		100.00000	5.92206			0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	40.36178		100.00000	40.26293			0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	59.50848		100.00000	59.36432			0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.74668		100.00000	12.65222			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		43.57721	100.00000	43.47164		0.00		0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	101.92831		0.00		0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	79.97824		0.00		0	0.00
RW21	On 21/04/2021	Spot Bond	9.16500		105.47060	9.16500	105.44478		0.00	4,788,100,000	6,418,000,000.00	
RW23	On 10/12/2023	Spot Bond	9.52000		100.47735	9.52000	100.45183		0.00		0	0.00
RW28	On 10/12/2028	Spot Bond	9.89000		86.55945	9.89000	103.15707		0.00	50,000,000	2,255,000,000.00	
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	96.72487		0.00		0	0.00
SBK12	On 24/11/2016	Spot Bond	7.87500		104.92471	7.87500	104.90268		0.00		0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		110.46800	10.00000	110.43900		0.00		0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.76250		0.00		0	500,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.39500		101.33823	9.39500	101.31282		0.00		0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	102.25212		0.00		0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.41872		0.00		0	3,000,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	102.75347		0.00		0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.94644		0.00		0	6,864,180,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.53541		0.00		0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000	0.00000	100.74313		0.00		0	10,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000	0.00000	101.63105		0.00		0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		100.00000	0.00000	100.87613		0.00		0	33,000,000.00
SBK23	On 28/05/2027	Spot Bond	11.67000		100.34513	11.67000	100.50052		0.00	100,000,000	2,050,000,000.00	
SBK9	On 10/04/2018	Spot Bond	9.00000		100.41373	9.00000	100.38959		0.00		0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.35000		105.14091	7.35000	105.12006		0.00		0	0.00
SBN29	On 15/09/2015	Spot Bond	7.99500		105.00202	7.99500	104.97940		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
SBN31	On 15/09/2015	Spot Bond	7.11000	105.19269		7.11000	105.17249			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.55500	101.79856		8.55500	101.77538			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.25500	105.16140		7.25500	105.14081			0	0.00
SBN35	On 15/09/2015	Spot Bond	8.03500	104.99342		8.03500	104.97069			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.30952			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.93929			0	0.00
SBS13	On 22/09/2017	Spot Bond	8.20500	103.80847		8.20500	103.78579			0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.63744			0	1,000,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.16556			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.29989			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.62500	102.69657		9.62500	102.67019			140,000,000	70,000,000.00
SBS20	On 15/05/2026	Spot Bond	10.08500	101.03217		10.08500	101.00517			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.05648			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.92507			0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.92447			0	2,500,000,000.00
SBS25	On 24/05/2019	Spot Bond	9.08000	100.22336		9.08000	100.19918			930,600,000	1,260,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	26.01951		100.00000	25.96129			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.61000	106.64779		9.61000	106.62015			420,000,000	2,990,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.10254			0	0.00
SBS29	On 12/06/2019	Spot Bond	9.12000	99.04283		9.12000	99.01870			0	0.00
SBS3	On 25/05/2026	Spot Bond	10.09500	88.45343		10.09500	88.42977			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.85560			0	0.00
SBS31	On 27/06/2027	Spot Bond	9.83500	100.15016		9.83500	100.12389			4,420,000,000	1,490,000,000.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.21664			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.22256		0.00		0	0.00
SBS34	On 19/09/2024	Spot Bond	9.98500		103.50668	9.98500	103.47928		0.00		50,000,000	1,475,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00000	0.00000	101.25128		0.00		561,000,000	561,000,000.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000	0.00000	101.28504		0.00		0	0.00
SBS37	On 29/01/2020	Spot Bond	9.14000		99.07946	9.14000	99.05500		0.00		0	0.00
SBS38	On 29/01/2025	Spot Bond	10.28500		96.65444	10.28500	96.62766		0.00		0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.78000		96.30950	10.78000	96.28157		0.00		100,000,000	50,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.56500		96.52848	9.56500	96.50397		0.00		100,000	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.50500		103.57860	7.50500	103.55753		0.00		0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.28500		124.89573	2.28500	274.98248		0.00		0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.26000		132.34739	1.26000	133.55002		0.00		0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		22.28096	100.00000	22.22699		0.00		0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.59558		0.00		0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		34.06464	100.00000	33.98212		0.00		0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		168.19058	0.00000	82.63494		0.00		0	0.00
SHI05	On 31/01/2017	Spot Bond	1.92000		117.91425	1.92000	132.20206		0.00		0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.56762	6.50000	101.54987		0.00		0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.30452		0.00		0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.43729			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.65500	100.21749		8.65500	100.19429			100,000	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.06898			0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.95160			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.16470			11,400,000,000	3,800,000,000.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	36.37013		100.00000	36.28202			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.46800		10.00000	110.43900			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.38311			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33934			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	51.44897		100.00000	51.32433			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	39.97462		100.00000	39.87778			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	41.38873		100.00000	41.28846			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.49500	104.38099		9.49500	104.35468			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.61661			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.80844			0	0.00
SHS23	On 29/06/2018	Spot Bond	100.00000	17.09849		100.00000	17.04511			49,500,000,000	40,000,000,000.00
SHS24	On 29/06/2020	Spot Bond	100.00000	10.82957		100.00000	10.79576			35,000,000,000	35,000,000,000.00
SHS25	On 29/06/2020	Spot Bond	9.83000	100.05245		9.83000	100.02622			41,328,000,000	25,000,000,000.00
SHS26	On 29/06/2020	Spot Bond	100.00000	10.79613		100.00000	1.54308			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.92500	105.41481		7.92500	105.39218			2,600,000,000	2,440,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.25000	100.15626		9.25000	101.76127			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.55500	101.79856		8.55500	101.77538			0	4,020,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.83286			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.85907			0	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.22923				0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.79745				0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.81891				0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.76750				0	381,000,000.00
SSA01	On 28/06/2016	Spot Bond	8.25500		101.36151	8.25500	101.33911				3,956,000,000	2,258,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.69602				0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.57358				0	2,000,000,000.00
SSA06	On 16/04/2020	Spot Bond	9.45500		96.37325	9.45500	96.34892				400,000	2,140,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.65270				0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.08343				0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.39155				0	0.00
SSN004	On 31/03/2021	Spot Bond	9.43500		89.97020	9.43500	89.94755				0	0.00
SSN005	On 31/03/2021	Spot Bond	9.43500		89.97020	9.43500	89.94755				0	0.00
SSN007	On 15/01/2020	Spot Bond	9.16000		96.37385	9.16000	96.35001				0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.26431				0	0.00
SSN009	On 15/09/2017	Spot Bond	8.03500		102.82842	8.03500	102.80640				0	0.00
SSN011	On 31/01/2025	Spot Bond	2.42000		113.20362	2.42000	113.57420				0	0.00
SSN012	On 21/12/2018	Spot Bond	8.81000		97.83533	8.81000	97.81228				0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		100.82621	8.50000	100.80316				0	0.00
SSN017	On 21/12/2026	Spot Bond	10.22500		102.11301	10.22500	102.08519				0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.56271				0	0.00
SSN021	On 28/02/2031	Spot Bond	10.50000		75.69495	10.50000	75.67391				0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.51693				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.52606		0.00		0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.02717		0.00		0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.70564		0.00		0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.02522		0.00		0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.76607		0.00		0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.28289		0.00		0	0.00
SSN034	On 02/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.62995		0.00		0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000	100.00000	0.00000	98.96517		0.00		0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.63210		0.00		0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	98.91045		0.00		0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	98.91006		0.00		0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.01463		0.00		0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.20260		0.00		0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.13667		0.00		0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.14929		0.00		0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.15171		0.00		0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.13156		0.00		0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.07839		0.00		0	0.00
SY1247	On 28/08/2015	Spot Bond	0.00000	100.00000	0.00000	98.95308		0.00		0	0.00
SY1248	On 08/09/2015	Spot Bond	0.00000	100.00000	0.00000	98.75135		0.00		0	0.00
SY1249	On 10/09/2015	Spot Bond	0.00000	100.00000	0.00000	98.72291		0.00		0	0.00
SY1250	On 16/09/2015	Spot Bond	0.00000	100.00000	0.00000	98.62628		0.00		0	0.00
SY1251	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.47763		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	
SZ18	On 30/09/2015	Spot Bond	6.32000		104.60181		6.32000	104.58399			0	0.00	
SZ25	On 30/09/2025	Spot Bond	8.83500		103.33558		8.83500	103.31118			0	0.00	
T12A10	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.81354			0	0.00	
T12A11	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.87083			0	0.00	
T12A12	On 21/02/2048	Spot Bond	9.39000		97.35108		9.39000	99.75161			0	0.00	
TF108U	On 22/02/2016	Spot Bond	100.00000		59.60660		100.00000	59.46220			0	0.00	
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.36424			0	0.00	
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.09727			0	0.00	
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.56567			0	0.00	
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.15060			0	0.00	
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.15818			0	0.00	
TFS131	On 20/11/2015	Spot Bond	100.00000		86.11636		100.00000	85.99742			0	0.00	
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.34608			0	0.00	
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.19415			0	0.00	
TFS134	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.18356			0	0.00	
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.21128			0	0.00	
TFS84	On 28/07/2016	Spot Bond	7.92500		104.47388		7.92500	104.45145			0.00	7,040,000,000	1,760,000,000.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.44305			0	0.00	
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.48163			0	0.00	
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.54087		7.83000	103.51889			0	0.00	
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.42182			0	1,006,101,600.00	
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.47006			0	0.00	
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.59390			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.42182			0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.47006			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		86.58878		7.16000	103.21831			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.56456			0	500,000,000.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.55685			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.74185			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.71681			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.47226			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.38592			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.41990			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.48163			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.94705		8.73000	103.92251			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.16311			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.47006			0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.97000		93.93099		8.97000	101.66870			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.99258			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.48828			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.56842			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.54720			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.55803			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.73799			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.73029			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.68200			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.33794			0	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		100.00000		0.00000	102.34562			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.33022			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.80281			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.82963			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.34000		101.61480		9.34000	102.67303			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.81354			0	34,000,000.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.85107			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.25000		100.64995		9.25000	100.62482			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.82750			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.87083			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.36000		89.93551		9.36000	99.48394			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.89927			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.89927			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.91954			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.91954			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.98480			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.98480			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.00605			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.00497			0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.33030			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.33030			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.54516			0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.34996			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.49022			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.92967		101.06155	6.91253			0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.64478			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.46116			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.83158			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.46116			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.48053			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.49022			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.44953			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.48053			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.58709			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.58709			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.58709			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.74203			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.78076			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.73235			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.50614			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.55446			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.53513			0	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	9.62000		88.98535		9.62000	88.93013			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		110.46800		10.00000	110.43900			0	0.00
TN17	On 14/11/2017	Spot Bond	8.30500		103.18388		8.30500	103.16107			2,000,000,000	13,120,000,000.00
TN20	On 17/09/2020	Spot Bond	9.59500		106.63920		9.59500	106.61204			1,000,300,000	14,349,100,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.74492		100.00000	1.74065			0	0.00
TN23	On 06/11/2023	Spot Bond	9.82000		107.11286		9.82000	107.08496			0	11,370,000,000.00
TN25	On 19/08/2025	Spot Bond	9.94500		100.63981		9.94500	100.61283			0	13,050,000,000.00
TN27	On 14/11/2027	Spot Bond	9.98500		93.52945		9.98500	93.50469			450,500,000	8,920,000,000.00
TN30	On 09/10/2030	Spot Bond	10.38000		103.25787		10.38000	103.22932			560,000,000	3,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.72000		102.66296		10.72000	102.63367			0	2,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.40069			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.66361			0	4,740,400.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.95685			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.98062			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.98304			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.10016			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.34287			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	100.98186			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.46800		10.00000	110.43900			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.88794			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.88552			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.82271			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.48976			0	29,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TR30	On 31/12/2099	Spot Bond			10.00000	100.02678		10.00000	100.00000			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond			9.75000	100.02610		9.75000	100.00000			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond			100.00000	10.02586		100.00000	10.00000			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	100.29711			0.00	0	47,900,000.00
TRAA2	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	100.31504			0.00	0	0.00
TRAA3U	On 14/06/2024	Spot Bond			100.00000	7.96732		100.00000	7.94801			0.00	0	0.00
TRAA4U	On 14/06/2024	Spot Bond			100.00000	8.48815		100.00000	8.46759			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	100.32498			0.00	0	0.00
TRAB2U	On 14/06/2024	Spot Bond			100.00000	8.80066		100.00000	8.77933			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	100.32697			0.00	0	0.00
TRAC2U	On 14/06/2024	Spot Bond			100.00000	9.06107		100.00000	9.03912			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	100.38245			0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond			100.00000	12.23817		100.00000	12.20853			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	100.50417			0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond			100.00000	15.72777		100.00000	15.68967			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond			100.00000	13.24886		100.00000	13.21677			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond			0.00000	100.00000		0.00000	99.83243			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond			0.00000	100.00000		0.00000	99.57944			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond			0.00000	100.00000		0.00000	99.31709			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond			0.00000	100.00000		0.00000	99.04740			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond			0.00000	100.00000		0.00000	98.78203			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond			0.00000	100.00000		0.00000	104.05339			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond			0.00000	100.00000		0.00000	102.86126			0.00	1,200,000,000	322,300,000.00
TSP178	On 29/10/2015	Spot Bond			0.00000	100.00000		0.00000	97.72781			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
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	97.23997			0	10,000,000.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	96.92439			0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	96.22870			0	30,000,000.00
TSP183	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	96.00355			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		100.00000		0.00000	95.66173			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		100.00000		0.00000	95.34426			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	94.98058			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	94.71139			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000		100.00000		0.00000	97.55012			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000		100.00000		0.00000	93.95613			0	0.00
TSP191	On 26/05/2016	Spot Bond	0.00000		100.00000		0.00000	93.62878			0	0.00
TSP192	On 09/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.28417			0	0.00
TSP193	On 23/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.90349			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.30772		100.00000	14.27306			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.75726			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.14518			0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.39075			0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.35509			0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.31943			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.31508			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.26594			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.21413			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.92411			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC099	On 18/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.77459		0.00		0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.64356		0.00		0	0.00
TWC101	On 26/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.50500		0.00		0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.61247		0.00		0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.64324		0.00		0	300,000,000.00
TWC104	On 16/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.13984		0.00		0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.50917		0.00		0	0.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.55870		0.00		0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.38632		0.00		0	50,000,000.00
TWCM19	On 26/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.51420		0.00		0	0.00
UG21	On 02/03/2021	Spot Bond	9.26500	109.71224	9.26500	109.68525		0.00		0	570,000,000.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000	7.75907	100.00000	7.74354		0.00		0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000	7.77775	100.00000	7.74443		0.00		0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	7.57998	100.00000	7.56480		0.00		0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000	7.68943	100.00000	7.65649		0.00		0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	100.00000	0.00000	103.03503		0.00		0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.99041		0.00		0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000	84.88372	100.00000	84.68677		0.00		0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.88256		0.00		0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.09884		0.00		0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.11971		0.00		0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.12122		0.00		0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.01869		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	
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.01930			0	0.00	
VKE06	On 08/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.10250			0	150,000,000.00	
VKE07	On 08/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.46065			0	0.00	
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.28499		100.00000	7.27042			0	0.00	
VPA02U	On 20/04/2023	Spot Bond	100.00000		7.44933		100.00000	7.41742			0	0.00	
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.10590		100.00000	7.09168			0	0.00	
VPB02U	On 20/04/2023	Spot Bond	100.00000		7.36101		100.00000	7.32948			0	0.00	
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00033		100.00000	0.00033			0	0.00	
WS04	On 30/05/2016	Spot Bond	7.06500		105.79682		7.06500	105.77686			0	2,400,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.19000		245.73406		1.19000	245.61016			0	830,700,000.00	
WSP2	On 28/05/2017	Spot Bond	7.65500		103.16461		7.65500	103.14355			0	2,700,000,000.00	
WSP3	On 28/05/2019	Spot Bond	8.05500		103.93317		8.05500	103.91087			0	0.00	
WSP4	On 28/05/2020	Spot Bond	8.36500		103.33137		8.36500	103.30836			0	0.00	
WSP5	On 28/05/2021	Spot Bond	8.56500		102.80169		8.56500	102.77826			0	0.00	
Z014	On 30/06/2015	Spot Bond	5.81000		99.98408		5.81000	100.00000			0	0.00	
Z020	On 19/10/2015	Spot Bond	5.74000		98.29955		5.74000	98.28436			0	0.00	
Z071	On 01/07/2015	Spot Bond	5.81000		100.00000		5.81000	99.98408			0	0.00	
Z083	On 30/09/2019	Spot Bond	7.44500		73.31046		7.44500	73.29590			0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000		76.68067		100.00000	76.51992			0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000		42.87124		100.00000	42.78991			0	0.00	
Total for j-Bonds :											0.00	1,540,609,854	159 783 695 700.00
Grand Total:											0.00	1,540,776,728	159 786 948 079.00