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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/07/2015

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 02/07/2015	Any day expiry		12.25410	12.25410		12.25100	12.25100		14.09	10,000	0.00
\$ / R	On 06/07/2015	Any day expiry		12.25570	12.25570		12.25100	12.25100		13.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	27.73850	0.02774		39.95500	0.03995	27.738	14.35	0	5,500.00
\$ / R	On 07/07/2015	Any day expiry		12.25140	12.25140		12.25510	12.25510		13.56	0	0.00
\$ / R	On 07/07/2015	Any day expiry	12.15	142.58110	0.14258		157.93070	0.15793	142.581	14.41	0	15,000.00
\$ / R	On 13/07/2015	Any day expiry		12.26230	12.26230		12.26350	12.26350		13.28	51	2,492.00
\$ / R	On 20/07/2015	Any day expiry		12.27680	12.27680		12.27830	12.27830		13.23	0	2,491.00
\$ / R	On 29/07/2015	Any day expiry		12.29590	12.29590		12.29730	12.29730		13.26	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	0.47130	0.00047		0.48390	0.00048	0.471	17.28	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	1.92180	0.00192		2.10620	0.00211	1.922	15.75	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	60.15920	0.06016		68.21970	0.06822	60.159	15.01	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	30.28680	0.03029		35.86370	0.03586	30.287	16.17	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	704.38680	0.70439		708.56370	0.70856	704.387	16.17	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	0.53270	0.00053		0.34220	0.00034	0.533	33.67	0	300.00
\$ / R	On 12/08/2015	Any day expiry		12.32620	12.32620		12.32630	12.32630		13.27	0	750.00
\$ / R	On 25/08/2015	Any day expiry		12.35510	12.35510		12.35250	12.35250		13.49	0	51.00
\$ / R	On 25/08/2015	Any day expiry	12.50	200.64240	0.20064		205.17720	0.20518	200.642	14.00	0	8,000.00
\$ / R	On 26/08/2015	Any day expiry		12.35730	12.35730		12.35450	12.35450		13.51	0	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 26/08/2015	Any day expiry	13.11	Call	74.16900	0.07417		76.70090	0.07670		74.169	16.17	0.00	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	826.86900	0.82687		832.20090	0.83220		826.869	16.17	0.00	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry			12.35950	12.35950		12.35650	12.35650			13.53	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	2.35940	0.00236		2.58880	0.00259		2.359	14.88	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	6.01230	0.00601		6.65670	0.00666		6.012	13.48	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	94.89550	0.09490		97.66830	0.09767		94.895	15.61	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	2.24920	0.00225		2.77930	0.00278		2.249	28.28	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.36840	12.36840		12.36460	12.36460			13.59	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.39040	12.39040		12.38570	12.38570			13.71	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.39880	12.39880		12.39570	12.39570			13.72	0.00	38,599	597,760.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	2.88860	0.00289		3.13680	0.00314		2.889	15.48	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,801.96820	1.80197		1,799.14460	1.79914		1,801.968	15.34	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	7.66660	0.00767		8.39950	0.00840		7.667	14.03	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,406.83420	1.40683		1,404.50370	1.40450		1,406.834	13.96	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	8.03420	0.00803		8.80370	0.00880		8.034	13.96	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,241.00170	1.24100		1,239.06510	1.23907		1,241.002	13.43	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	13.46160	0.01346		14.71900	0.01472		13.462	13.40	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	15.31790	0.01532		16.71020	0.01671		15.318	13.36	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	17.95040	0.01795		19.52490	0.01952		17.950	13.31	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	33.73520	0.03374		36.25180	0.03625		33.735	13.10	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	37.80140	0.03780		40.52980	0.04053		37.801	13.06	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	843.46890	0.84347		843.43150	0.84343		843.469	13.00	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	44.66890	0.04467		47.73150	0.04773		44.669	13.00	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	47.17670	0.04718		50.35540	0.05036		47.177	12.98	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	66.47840	0.06648		70.45390	0.07045		66.478	12.85	0.00	0	1,585.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	75.43630	0.07544		79.73370	0.07973		75.436	12.80	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	130.73000	0.13073		136.04800	0.13605		130.730	13.11	0.00	0	46,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	529.53000	0.52953		531.74800	0.53175		529.530	13.11	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	503.11400	0.50311		505.50010	0.50550		503.114	13.17	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.06	Call	490.23200	0.49023		492.69790	0.49270		490.232	13.20	0.00	0	3,717.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	477.56930	0.47757		480.11160	0.48011		477.569	13.23	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	465.12690	0.46513		467.74190	0.46774		465.127	13.26	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	166.32690	0.16633		172.04190	0.17204		166.327	13.26	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	446.87940	0.44688		449.59370	0.44959		446.879	13.31	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	406.23520	0.40624		409.15640	0.40916		406.235	13.41	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	389.64620	0.38965		392.64040	0.39264		389.646	13.46	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.30	Put	254.06490	0.25406		260.29760	0.26030		254.065	13.57	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.40	Put	306.11750	0.30612		312.46880	0.31247		306.118	13.72	0.00	0	4,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	288.65540	0.28866		291.87480	0.29187		288.655	13.85	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	265.78210	0.26578		268.92860	0.26893		265.782	14.03	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	231.46220	0.23146		234.43710	0.23444		231.462	14.35	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	225.13570	0.22514		228.07070	0.22807		225.136	14.41	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	188.00510	0.18801		190.63680	0.19064		188.005	14.82	0.00	0	650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	152.80910	0.15281		155.04700	0.15505		152.809	15.29	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	734.42450	0.73442		739.49250	0.73949		734.424	15.61	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	133.22450	0.13322		135.19250	0.13519		133.225	15.61	0.00	0	4,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	123.20950	0.12321		125.03590	0.12504		123.210	15.82	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	121.62440	0.12162		123.42650	0.12343		121.624	15.86	0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	117.00620		0.11701		118.73970	0.11874	117.006	15.97	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	109.74850		0.10975		111.36710	0.11137	109.749	16.15	0.00	0	1,585.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	947.93280		0.94793		952.43280	0.95243	947.933	16.50	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	80.44390		0.08044		81.54210	0.08154	80.444	17.04	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	40.47800		0.04048		40.92100	0.04092	40.478	19.11	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	29.70680		0.02971		30.00220	0.03000	29.707	20.12	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	25.70080		0.02570		25.93730	0.02594	25.701	20.62	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	22.78690		0.02279		22.98120	0.02298	22.787	21.06	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.42810		12.42810		12.43070	12.43070		13.84	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	8.01800		0.00802		8.71410	0.00871	8.018	14.64	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	17.23610		0.01724		18.80520	0.01881	17.236	13.60	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	34.28060		0.03428		36.11530	0.03612	34.281	13.36	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	124.05810		0.12406		125.67660	0.12568	124.058	16.56	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	58.67340		0.05867		59.08180	0.05908	58.673	18.99	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	10.88390		0.01088		11.85240	0.01185	10.884	28.37	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.43230		12.43230		12.43570	12.43570		14.02	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.49440		12.49440		12.49960	12.49960		14.20	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	15.13880		0.01514		16.09230	0.01609	15.139	14.56	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	29.62880		0.02963		31.39400	0.03139	29.629	13.73	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	144.75740		0.14476		147.46050	0.14746	144.757	17.27	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	23.11960		0.02312		23.84320	0.02384	23.120	27.86	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.55750		12.55750		12.56180	12.56180		14.30	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	22.07690		0.02208		24.20710	0.02421	22.077	14.47	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	40.23960		0.04024		42.95930	0.04296	40.240	13.73	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	159.08440		0.15908		162.65170	0.16265	159.084	17.88	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	27.22130		0.02722		28.69580	0.02870	27.221	27.21	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.58680		12.58680		12.59070	12.59070		14.38	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.59360		12.59360		12.59730	12.59730		14.39	0.00	19,241	139,638.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,677.74920		1.67775		1,684.26530	1.68427	1,677.749	14.20	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	34.14920		0.03415		36.96530	0.03697	34.149	14.20	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,630.54750		1.63055		1,637.15320	1.63715	1,630.548	14.09	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,444.03750		1.44404		1,450.98160	1.45098	1,444.038	13.67	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,263.48680		1.26349		1,270.74340	1.27074	1,263.487	13.33	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	101.10710		0.10111		104.95970	0.10496	101.107	13.25	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	102.91600		0.10292		106.77700	0.10678	102.916	13.24	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	130.93570		0.13094		134.87680	0.13488	130.936	13.19	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	142.23440		0.14223		146.17830	0.14618	142.234	13.17	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	167.01500		0.16701		170.91290	0.17091	167.015	13.13	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	198.16530		0.19817		202.01760	0.20202	198.165	13.21	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	729.96740		0.72997		737.46650	0.73747	729.967	13.41	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	700.55310		0.70055		707.99790	0.70800	700.553	13.51	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	694.78880		0.69479		702.22220	0.70222	694.789	13.53	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	269.77470		0.26977		273.48320	0.27348	269.775	13.57	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	672.11990		0.67212		679.49800	0.67950	672.120	13.61	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	461.66840		0.46167		464.48130	0.46448	461.668	14.31	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	491.02150		0.49102		497.50020	0.49750	491.022	14.33	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	486.80520		0.48681		493.25620	0.49326	486.805	14.35	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	478.48030		0.47848		484.86480	0.48486	478.480	14.39	0.00	0	30,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	346.99100	0.34699	352.71550	0.35272	346.991	15.46	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	320.85240	0.32085	326.38290	0.32638	320.852	15.72	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	296.99140	0.29699	302.31910	0.30232	296.991	15.99	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	279.47580	0.27948	284.65790	0.28466	279.476	16.20	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	255.66280	0.25566	260.66430	0.26066	255.663	16.53	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	248.28800	0.24829	253.22770	0.25323	248.288	16.64	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	237.72280	0.23772	242.57100	0.24257	237.723	16.80	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	212.21770	0.21222	216.82200	0.21682	212.218	17.24	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	133.20820	0.13321	136.90410	0.13690	133.208	19.13	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	101.76320	0.10176	104.97560	0.10498	101.763	20.36	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	94.99780	0.09500	98.09140	0.09809	94.998	20.70	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	93.53360	0.09353	96.60170	0.09660	93.534	20.78	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	83.74090	0.08374	87.19430	0.08719	83.741	24.33	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.61610	12.61610	12.61950	12.61950		14.35	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	29.42290	0.02942	32.17750	0.03218	29.423	14.49	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	49.77060	0.04977	53.13570	0.05314	49.771	13.73	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	167.88130	0.16788	172.33290	0.17233	167.881	18.45	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	31.89060	0.03189	34.09010	0.03409	31.891	26.92	0.00	0	300.00
\$ / R	On 27/01/2016	Any day expiry			12.69970	12.69970	12.70230	12.70230		14.55	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	162.42730	0.16243	167.53140	0.16753	162.427	13.13	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	464.37350	0.46437	470.20700	0.47021	464.373	15.23	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	423.41640	0.42342	429.01590	0.42902	423.416	15.58	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	190.86730	0.19087	194.80970	0.19481	190.867	18.99	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.73580	12.73580	12.73830	12.73830		14.65	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	123.46600	0.12347	128.76330	0.12876	123.466	13.10	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	147.12630	0.14713	150.19170	0.15019	147.126	21.20	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.76520	12.76520	12.76750	12.76750		14.61	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	172.18220	0.17218	178.65930	0.17866	172.182	13.10	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	198.45640	0.19846	201.56890	0.20157	198.456	19.60	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			12.79910	12.79910	12.80130	12.80130		14.70	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.80580	12.80580	12.80800	12.80800		14.69	0.00	2,250	10,659.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	64.62520	0.06463	69.30880	0.06931	64.625	13.73	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	121.55270	0.12155	127.40170	0.12740	121.553	13.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	177.49150	0.17749	183.52080	0.18352	177.492	13.08	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	185.24290	0.18524	191.27010	0.19127	185.243	13.09	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	207.05830	0.20706	213.04280	0.21304	207.058	13.12	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	218.60260	0.21860	224.54790	0.22455	218.603	13.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	269.12710	0.26913	274.81020	0.27481	269.127	13.18	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	338.40840	0.33841	342.02880	0.34203	338.408	17.43	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	283.14620	0.28315	286.33180	0.28633	283.146	18.28	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	249.07020	0.24907	251.99990	0.25200	249.070	18.91	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	177.17140	0.17717	179.65170	0.17965	177.171	22.24	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	173.48670	0.17349	176.25740	0.17626	173.487	25.30	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	22.05210	0.02205	22.73750	0.02274	22.052	25.91	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			12.83970	12.83970	12.84180	12.84180		14.77	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	181.03960	0.18104	187.39760	0.18740	181.040	13.05	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	209.26690	0.20927	211.31820	0.21132	209.267	20.28	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			12.90390	12.90390	12.90630	12.90630		14.92	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 26/04/2016	Any day expiry	11.80	Put	189.47880	0.18948	0.18948	195.76770	0.19577	189.479	13.08	0.00	0	250.00	
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	225.90900	0.22591	0.22591	228.05450	0.22805	225.909	21.30	0.00	0	250.00	
\$ / R	On 27/05/2016	Any day expiry			12.97550	12.97550	12.97550	12.97840	12.97840		15.09	0.00	0	0.00	
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	198.03490	0.19803	0.19803	203.40290	0.20340	198.035	13.11	0.00	0	250.00	
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	260.58350	0.26058	0.26058	262.62540	0.26263	260.583	22.86	0.00	0	250.00	
\$ / R	On 06/06/2016	Any day expiry			12.99860	12.99860	12.99860	13.00170	13.00170		15.20	0.00	0	0.00	
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	329.12190	0.32912	0.32912	333.48750	0.33349	329.122	13.46	0.00	0	1,000.00	
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	292.42240	0.29242	0.29242	294.59210	0.29459	292.422	20.44	0.00	0	1,000.00	
\$ / R	On 09/06/2016	Any day expiry			13.00550	13.00550	13.00550	13.00860	13.00860		15.20	0.00	0	264.00	
\$ / R	On 13/06/2016	Foreign Exchange Future			13.01480	13.01480	13.01480	13.01790	13.01790		15.20	0.00	800	4,270.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	315.69610	0.31570	0.31570	319.90100	0.31990	315.696	13.42	0.00	0	330.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	357.82560	0.35783	0.35783	360.18980	0.36019	357.826	19.36	0.00	0	330.00	
\$ / R	On 28/06/2016	Any day expiry			13.04940	13.04940	13.04940	13.05280	13.05280		15.32	0.00	0	0.00	
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	202.43760	0.20244	0.20244	206.94820	0.20695	202.438	13.05	0.00	0	250.00	
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	296.72420	0.29672	0.29672	298.68920	0.29869	296.724	24.32	0.00	0	250.00	
\$ / R	On 27/07/2016	Any day expiry			13.11240	13.11240	13.11240	13.11540	13.11540		15.45	0.00	0	0.00	
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	208.79280	0.20879	0.20879	214.06850	0.21407	208.793	13.05	0.00	0	250.00	
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	318.35380	0.31835	0.31835	319.28770	0.31929	318.354	25.46	0.00	0	250.00	
\$ / R	On 26/08/2016	Any day expiry			13.17580	13.17580	13.17580	13.17820	13.17820		15.56	0.00	0	0.00	
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	218.80700	0.21881	0.21881	224.83190	0.22483	218.807	13.16	0.00	0	250.00	
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	283.14210	0.28314	0.28314	283.76880	0.28377	283.142	25.09	0.00	0	250.00	
\$ / R	On 15/09/2016	Any day expiry			13.08560	13.08560	13.08560	13.08560	13.08560		16.05	0.00	0	259.00	
\$ / R	On 19/09/2016	Foreign Exchange Future			13.22640	13.22640	13.22640	13.22840	13.22840		15.65	0.00	0	0.00	
\$ / R	On 28/09/2016	Any day expiry			13.24540	13.24540	13.24540	13.24730	13.24730		15.75	0.00	0	0.00	
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	229.62470	0.22962	0.22962	236.27460	0.23627	229.625	13.27	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	269.24040	0.26924	0.26924	269.55730	0.26956	269.240	25.04	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry			13.30460	13.30460	13.30460	13.30590	13.30590		15.83	0.00	0	0.00	
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	234.02310	0.23402	0.23402	241.35480	0.24135	234.023	13.26	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	248.47710	0.24848	0.24848	248.51590	0.24852	248.477	24.84	0.00	0	250.00	
\$ / R	On 28/11/2016	Any day expiry			13.37430	13.37430	13.37430	13.37490	13.37490		15.89	0.00	0	0.00	
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	239.78790	0.23979	0.23979	247.86720	0.24787	239.788	13.27	0.00	0	250.00	
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	225.62390	0.22562	0.22562	225.42800	0.22543	225.624	24.61	0.00	0	250.00	
\$ / R	On 14/12/2016	Any day expiry			13.40800	13.40800	13.40800	13.40840	13.40840		15.95	0.00	0	251.00	
\$ / R	On 19/12/2016	Foreign Exchange Future			13.41860	13.41860	13.41860	13.41890	13.41890		15.96	0.00	0	0.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	238.14810	0.23815	0.23815	248.91090	0.24891	238.148	13.16	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	199.89690	0.19990	0.19990	206.47860	0.20648	199.897	24.09	0.00	0	250.00	
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.39880	12.39880	12.39880	12.39570	12.39570		13.72	0.00	32	798.00	
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.59360	12.59360	12.59360	12.59730	12.59730		14.39	0.00	0	104.00	
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.80580	12.80580	12.80580	12.80800	12.80800		14.69	0.00	7	49.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.01480	13.01480	13.01480	13.01790	13.01790		15.20	0.00	0	0.00	
£ / R	On 14/09/2015	Foreign Exchange Future			19.35350	19.35350	19.35350	19.37280	19.37280		11.75	0.00	56	27,033.00	
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	48.27050	0.04827	0.04827	47.81030	0.04781	48.271	12.45	0.00	0	16,500.00	
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	60.13980	0.06014	0.06014	59.18070	0.05918	60.140	12.04	0.00	0	16,500.00	
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	102.96660	0.10297	0.10297	100.42650	0.10043	102.967	11.47	0.00	0	18,900.00	
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	107.78040	0.10778	0.10778	113.01120	0.11301	107.780	13.34	0.00	0	20,000.00	
£ / R	On 11/12/2015	Foreign Exchange Future			19.64560	19.64560	19.64560	19.67640	19.67640		12.41	0.00	250	2,348.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	79.14160		0.07914		75.77300	0.07577	79.142	11.69		0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	418.95130		0.41895		431.51270	0.43151	418.951	13.36		0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	317.84620		0.31785		328.10590	0.32811	317.846	13.97		0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.96750		19.96750		19.99620	19.99620		12.83		0	585.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.28610		20.28610		20.31690	20.31690		13.16		0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10084		0.10084		0.10087	0.10087		11.63		0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10258		0.10258		0.10266	0.10266		13.15		0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10456		0.10456		0.10463	0.10463		13.56		0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.78040		13.78040		13.76130	13.76130		12.54		122	33,783.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	7.20900		0.00721		8.51600	0.00852	7.209	13.21		0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	23.76210		0.02376		27.20150	0.02720	23.762	12.42		0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	40.87370		0.04087		45.93440	0.04593	40.874	12.20		0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	43.05750		0.04306		48.30330	0.04830	43.058	12.17		0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	52.81270		0.05281		58.83880	0.05884	52.813	12.08		0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	130.86260		0.13086		132.11870	0.13212	130.863	13.94		0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	95.90870		0.09591		97.68050	0.09768	95.909	14.52		0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	64.44150		0.06444		66.06320	0.06606	64.441	15.38		0	7,500.00
€ / R	On 21/09/2015	Any day expiry			13.79820		13.79820		13.78240	13.78240		12.61		0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	81.79820		0.08180		84.35670	0.08436	81.798	15.24		0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	1,133.59820		1.13360		1,151.95670	1.15196	1,133.598	15.24		0	1,000.00
€ / R	On 26/10/2015	Any day expiry			13.89040		13.89040		13.88140	13.88140		12.96		0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	141.52170		0.14152		146.81700	0.14682	141.522	15.29		0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	1,171.12170		1.17112		1,185.41700	1.18542	1,171.122	15.29		0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.01720		14.01720		14.00590	14.00590		13.18		10	34,961.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	120.03620		0.12004		127.61330	0.12761	120.036	12.42		0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	427.73220		0.42773		443.32940	0.44333	427.732	13.05		0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	83.97120		0.08397		87.83710	0.08784	83.971	18.67		0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.14380		14.14380		14.13120	14.13120		13.42		0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	354.89190		0.35489		361.24260	0.36124	354.892	14.88		0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	339.45920		0.33946		345.80340	0.34580	339.459	15.03		0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.28310		14.28310		14.27040	14.27040		13.67		0	3,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.55220		14.55220		14.54200	14.54200		14.17		0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	590.23000		0.59023		602.68880	0.60269	590.230	13.48		0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	446.01880		0.44602		449.37870	0.44938	446.019	16.81		0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.81900		14.81900		14.80830	14.80830		14.66		0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
AL37	On 06/08/2015	Index Future			457.89000		457.89000		457.36800	457.36800				0	124.00
AL37	On 05/11/2015	Index Future			465.19500		465.19500		464.67400	464.67400				0	0.00
AL7T	On 06/08/2015	Index Future			539.86400		539.86400		539.12600	539.12600				0	3.00
AL7T	On 05/11/2015	Index Future			548.47700		548.47700		547.73800	547.73800				0	0.00
ALBI	On 06/08/2015	Index Future			492.87000		492.87000		492.06500	492.06500				0	508.00
ALBI	On 05/11/2015	Index Future			500.73300		500.73300		499.92500	499.92500				0	103.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ALBI	On 04/02/2016	Index Future	509.21300		509.21300		508.39500	508.39500			0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.43030		9.43030		9.46540	9.46540		12.03	0	1,949.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.53530		9.53530		9.57710	9.57710		12.84	0	8,693.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.65230		9.65230		9.69340	9.69340		12.87	0	1,150.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.77080		9.77080		9.81210	9.81210		12.84	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.86050		9.86050		9.87340	9.87340		12.69	0	2,836.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	10.00610		10.00610		10.02450	10.02450		12.55	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	113.75790		113.75790		113.33140	113.33140			0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.16780		13.16780		13.16820	13.16820		12.90	0	1,582.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.42590		13.42590		13.43380	13.43380		13.80	0	7,188.00
CNH / R	On 14/09/2015	Foreign Exchange Future	1.98720		1.98720		1.98660	1.98660		13.25	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.00640		2.00640		2.00780	2.00780		13.49	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.85050		1.85050		1.85070	1.85070		13.02	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.88440		1.88440		1.88550	1.88550		13.09	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	125.18891		125.18891		125.16676	125.16676			0	0.00
EL28	On 05/11/2015	Bond Future	125.61727		125.61727		125.59729	125.59729			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	9.80450		83.69862		9.83091	83.51039			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.89723		81.23344		9.92425	81.04390			0	0.00
ES33	On 04/02/2016	Bond Future	9.98469		82.61035		10.01252	82.41810			0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GOVI	On 06/08/2015	GOVI	489.46500		489.46500		488.72200	488.72200			0	468.00
GOVI	On 05/11/2015	GOVI	497.27300		497.27300		496.52900	496.52900			0	27.00
GOVI	On 04/02/2016	GOVI	505.69500		505.69500		504.94200	504.94200			0	0.00
I2025	On 06/08/2015	Bond Future	121.41928		121.41928		121.18780	121.18780			0	38.00
I2025	On 05/11/2015	Bond Future	123.33603		123.33603		123.10351	123.10351			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	124.86566		124.86566		125.51455	125.51455			0	3,582.00
I2038	On 05/11/2015	Bond Future	126.83673		126.83673		127.49853	127.49853			0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2046	On 06/08/2015	Bond Future	123.05171		123.05171		123.03040	123.03040			0	5,722.00
I2046	On 05/11/2015	Bond Future	123.58830		123.58830		123.56905	123.56905			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	132.41440		132.41440		132.87378	132.87378			0	3,821.00
I2050	On 05/11/2015	Bond Future	134.50449		134.50449		134.97399	134.97399			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	228.56400		228.56400		228.60200	228.60200			0	1,080.00
IGOV	On 05/11/2015	Index Future	232.21000		232.21000		232.25400	232.25400			0	17.00
IGOV	On 04/02/2016	Index Future	236.14300		236.14300		236.18900	236.18900			0	0.00
ILBI	On 06/08/2015	Index Future	620.19900		620.19900		620.24200	620.24200			0	159.00
ILBI	On 05/11/2015	Index Future	630.31000		630.31000		630.35700	630.35700			0	0.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.16000		93.84000		6.16000	93.84000			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.32000		93.68000		6.30000	93.70000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.35000		93.65000		6.33000	93.67000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.50000		93.50000		6.47000	93.53000			0	500.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.54000		93.46000		6.50000	93.50000			0	500.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.67000		93.33000		6.62000	93.38000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.84000		93.16000		6.80000	93.20000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.91000		93.09000		6.87000	93.13000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.15000		92.85000		7.10000	92.90000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.38000		92.62000		7.32000	92.68000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.55000		92.45000		7.48000	92.52000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.68000		92.32000		7.60000	92.40000			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	0.12340		0.12340		0.12340	0.12340			0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12230		0.12230		0.12300	0.12300			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.12250		0.12250		0.12280	0.12280			0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future	0.05880		0.05880		0.05860	0.05860			0	27,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.05580		0.05580		0.05610	0.05610			0	86,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.05450		0.05450		0.05500	0.05500			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.29130		8.29130		8.31630	8.31630		9.61	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.36570		8.36570		8.39400	8.39400		11.31	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.45140		8.45140		8.47770	8.47770		12.12	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.11140		1.11140		1.11020	1.11020			0.00	20	25,980.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.11300		1.11300		1.11180	1.11180			0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.11540		1.11540		1.11420	1.11420			0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.26899		117.70157		8.29008	117.53157		9.65	0.00	23	35,771.00
R186	On 06/08/2015	Bond Future	7.65	Call	100.41000		0.10041		95.22000	0.09522	100.410	9.21	0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.75	Call	174.09000		0.17409		164.89000	0.16489	174.090	9.26	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	7.85	Call	286.01000		0.28601		270.82000	0.27082	286.010	9.31	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	666.65000		0.66665		632.47000	0.63247	666.650	9.42	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	1,737.71000		1.73771		1,660.22000	1.66022	1,737.710	9.57	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	784.99000		0.78499		861.64000	0.86164	784.990	9.62	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	758.68000		0.75868		833.76000	0.83376	758.680	9.63	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	660.19000		0.66019		729.12000	0.72912	660.190	9.65	0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	551.75000		0.55175		613.25000	0.61325	551.750	9.68	0.00	0	7,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	334.88000		0.33488		378.89000	0.37889	334.880	9.76	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	129.50000		0.12950		151.55000	0.15155	129.500	9.90	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.33345		119.55949		8.35502	119.38926		9.54	0.00	0	500.00
R186	On 05/11/2015	Bond Future	7.73	Call	863.36000		0.86336		831.64000	0.83164	863.360	9.15	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.86	Call	1,143.17000		1.14317		1,103.25000	1.10325	1,143.170	9.22	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,117.61000		3.11761		3,221.26000	3.22126	3,117.610	9.40	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,988.09000		2.98809		3,089.36000	3.08936	2,988.090	9.41	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,715.70000		2.71570		2,638.72000	2.63872	2,715.700	9.46	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,585.06000		2.58506		2,678.31000	2.67831	2,585.060	9.46	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,222.88000		2.22288		2,308.10000	2.30810	2,222.880	9.51	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	8.85	Put	1,138.25000		1.13825		1,193.31000	1.19331	1,138.250	9.69	0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	863.01000		0.86301		908.29000	0.90829	863.010	9.76	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.38699		116.28706		8.40928	116.11473		9.35	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.43159		118.34796		8.45456	118.17390		9.35	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			289.89265		289.89265		289.33882	289.33882			0.00	58	939.00
R197	On 05/11/2015	Bond Future			294.46856		294.46856		293.91187	293.91187			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			236.59443		236.59443		236.55476	236.55476			0.00	200	52,756.00
R202	On 05/11/2015	Bond Future			240.32894		240.32894		240.29367	240.29367			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/08/2015	Bond Future			8.14366		101.27925		8.16494	101.16266		7.42	0.00	0	20,973.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R2023	On 06/08/2015	Bond Future	9.07	Put	15.69000		0.01569	19.60000	0.01960		15.690	7.69	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.22059		98.95523	8.24246	98.83884			7.65	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.28769		100.63211	8.31048	100.51442			7.36	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.22097		105.31740	7.24339	105.27401			2.44	0.00	0	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	25.34000		0.02534	30.24000	0.03024		25.340	2.49	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.33038		102.81478	7.35480	102.77286			2.14	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.41381		104.55729	7.44188	104.51538			1.61	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2030	On 06/08/2015	Bond Future			8.69024		94.63297	8.71136	94.46799				0.00	0	9,953.00
R2030	On 05/11/2015	Bond Future			8.75429		96.12725	8.77582	95.96162				0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.78913		98.33581	8.81018	98.16003				0.00	0	1,678.00
R2032	On 05/11/2015	Bond Future			8.85430		95.73372	8.87576	95.55714				0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.91091		97.35655	8.93295	97.17765				0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2037	On 06/08/2015	Bond Future			8.89832		96.48585	8.92442	96.24564				0.00	350	41,648.00
R2037	On 05/11/2015	Bond Future			8.95876		98.00936	8.98539	97.76734				0.00	0	0.00
R2037	On 04/02/2016	Bond Future			9.01265		95.41289	9.03999	95.16739				0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.56031		102.40433	7.58221	102.33992			3.72	0.00	0	15,357.00
R204	On 06/08/2015	Bond Future	8.41	Put	8.57000		0.00857	10.82000	0.01082		8.570	3.81	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.65844		104.02081	7.68156	103.95748			3.54	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.73523		101.74644	7.76033	101.68277			3.09	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.94687		98.26123	8.97293	97.99924				0.00	270	13,321.00
R2044	On 05/11/2015	Bond Future			9.00426		99.81281	9.03083	99.54879				0.00	0	0.00
R2044	On 04/02/2016	Bond Future			9.05548		97.12157	9.08273	96.85376				0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.93530		101.96103	8.96128	101.69250				0.00	0	41,313.00
R2048	On 05/11/2015	Bond Future			8.99369		99.14170	9.02021	98.87085				0.00	0	0.00
R2048	On 04/02/2016	Bond Future			9.04646		100.82176	9.07366	100.54706				0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 06/08/2015	Bond Future			7.77041		98.62553	7.81265	98.47184			4.93	0.00	0	35,529.00
R207	On 06/08/2015	Bond Future	7.46	Call	183.27000		0.18327	157.33000	0.15733		183.270	4.77	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.85669		100.18236	7.90125	100.02828			4.73	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	481.16000		0.48116	441.06000	0.44106		481.160	4.50	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	559.20000		0.55920	514.28000	0.51428		559.200	4.52	0.00	0	19.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R207	On 04/02/2016	Bond Future			7.92789		98.23775		7.97553	98.08178		4.36	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	452.91000		0.45291	417.56000	0.41756		452.910	4.11	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	682.51000		0.68251	634.43000	0.63443		682.510	4.16	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.98835		99.97863	8.03936	99.82100			4.36	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	963.81000		0.96381	908.72000	0.90872		963.810	4.18	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.92719		97.19164	7.95375	97.07670			6.04	0.00	0	38,528.00
R208	On 06/08/2015	Bond Future	8.85	Put	11.81000		0.01181	15.28000	0.01528		11.810	6.28	0.00	0	198.00
R208	On 05/11/2015	Bond Future			8.00771		95.32684	8.03529	95.21204			6.06	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	600.72000		0.60072	637.91000	0.63791		600.720	6.13	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.07345		96.94255	8.10248	96.82646			5.69	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			8.84082		77.88691	8.86681	77.68906			14.59	0.00	310	28,487.00
R209	On 06/08/2015	Bond Future	9.90	Put	22.03000		0.02203	27.95000	0.02795		22.030	15.39	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.89851		75.96913	8.92500	75.76976			15.20	0.00	0	29.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,593.41000		1.59341	1,671.11000	1.67111		1,593.410	15.37	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.94851		77.25688	8.97566	77.05462			15.15	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			179.47431		179.47431	179.44476	179.44476				0.00	20	1,207.00
R210	On 05/11/2015	Bond Future			180.17604		180.17604	180.14977	180.14977				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			134.11549		134.11549	134.27305	134.27305				0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.23271		136.23271	136.39554	136.39554				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			139.28681		139.28681	139.22171	139.22171				0.00	63	1,046.00
R212	On 05/11/2015	Bond Future			141.48566		141.48566	141.42248	141.42248				0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213	On 06/08/2015	Bond Future			8.72791		88.57769	8.74893	88.41946			12.53	0.00	0	17,330.00
R213	On 05/11/2015	Bond Future			8.79233		86.43274	8.81374	86.27385			13.03	0.00	0	0.00
R213	On 04/02/2016	Bond Future			8.85014		87.89747	8.87213	87.73652			12.91	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 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	8.87970		79.01920		8.90566	78.81041		15.31	0	22,215.00	
R214	On 05/11/2015	Bond Future	8.93665		76.97649		8.96311	76.76601		15.93	0	0.00	
R214	On 04/02/2016	Bond Future	8.98788		78.28094		9.01500	78.06742		15.91	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	21,901.71000	21,901.71000		21,889.95000	21,889.95000				0	0.00	
TRY / R	On 14/09/2015	Foreign Exchange Future	4.53130	4.53130		4.51910	4.51910			14.78	0	0.00	
TRY / R	On 11/12/2015	Foreign Exchange Future	4.49260	4.49260		4.48160	4.48160			13.39	0	0.00	
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.59680	1.59680		1.59040	1.59040				0	130.00	
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.55750	1.55750		1.56160	1.56160				0	0.00	
Total for Derivatives :											0.00	72,732	3 239 458.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.12693			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.25675			0	0.00
AA05	On 22/03/2019	Spot Bond	9.20000		102.88581		9.20000	102.86066			0	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	99.82432			0	0.00
AA07	On 15/04/2021	Spot Bond	9.38500		102.58509		9.38500	102.55939			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		109.51500		10.00000	109.48700			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.96202			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	99.75051			0	0.00
AB013	On 21/11/2018	Spot Bond	9.59000		97.38343		9.59000	97.35865			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.60375		100.00000	10.57806			0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		101.38685		10.84000	101.35777			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		9.94373		100.00000	9.92404			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.84514		0.00		0	0.00
AB09	On 03/05/2017	Spot Bond	8.79000	104.25134	8.79000	104.22697		0.00		0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	110.64100	10.00000	110.61200		0.00		0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.32500	124.59615	2.32500	274.84343		0.00		0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.69141		0.00		0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.61346		0.00		0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.41266		0.00		0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.42279		0.00		0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	99.85289		0.00		0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.78313		0.00		0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.46520		0.00		0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.11364		0.00		0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000	100.00000	0.00000	101.14229		0.00		0	0.00
ABN05	On 18/04/2021	Spot Bond	2.06500	176.08058	2.06500	176.02055		0.00		0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	176.99518	2.17000	176.93435		0.00		0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	189.29308	1.82000	189.22981		0.00		0	0.00
ABN33	On 29/01/2018	Spot Bond	8.18625	81.72778	8.18625	81.71017		0.00		0	0.00
ABN34	On 29/01/2018	Spot Bond	8.18625	81.72778	8.18625	81.71017		0.00		0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.12000		0.00		0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.30502		0.00		0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.37000		0.00		0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	98.43000		0.00		0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	97.89000		0.00		0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	96.49000		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
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	96.83000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.86799			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	95.49000			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	94.74000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	94.45000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	94.19000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.13657			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.80500		105.37479		6.80500	105.35540			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.79534			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	92.43000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	92.23000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.60000		95.81388		2.60000	112.09693			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.44000		102.43626		2.44000	164.64678			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.41000		115.67638		2.41000	216.06553			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	90.93000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.74000		92.13693		9.74000	92.11312			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	103.14000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	66.16000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.20198			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ABN73	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	98.64000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond			0.00000		100.00000		0.00000	107.51000			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		106.40783		9.63000	106.38049			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond			0.00000		100.00000		0.00000	102.28000			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			9.66500		106.15860		9.66500	106.13123			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond			9.09000		91.51114		9.09000	91.48892			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond			0.00000		100.00000		0.00000	98.48000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond			0.00000		100.00000		0.00000	108.14000			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			9.76000		105.48623		9.76000	105.45878			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond			0.00000		100.00000		0.00000	92.50000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond			0.00000		100.00000		0.00000	100.55140			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond			0.00000		100.00000		0.00000	101.47937			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond			8.34000		106.63322		8.34000	106.60954			0.00	200,000	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond			9.56500		101.67842		9.56500	101.65246			0.00	0	1,500,000,000.00
ABS12	On 14/05/2020	Spot Bond			9.35000		100.99214		9.35000	100.96706			0.00	0	0.00
ABS13	On 14/05/2022	Spot Bond			9.79500		100.80684		9.79500	100.78064			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond			9.26000		96.69001		9.26000	96.66610			0.00	200,000	4,410,000,000.00
ABS7	On 11/09/2026	Spot Bond			9.86000		95.71238		9.86000	95.68735			0.00	0	1,460,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABS9	On 17/03/2016	Spot Bond	7.71500		103.93102		7.71500	103.90964			100,000,000	100,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.13500		219.88110		2.13500	278.49389			0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.19000		131.09290		1.19000	133.97421			0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.13500		133.42019		2.13500	136.05346			0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00672		100.00000	0.00670			0	0.00
ACL028	On 15/09/2015	Spot Bond	10.96500		104.55141		10.96500	104.52066			0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.30925			0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		8.95153		100.00000	8.92984			0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.34104			0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.79130			0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		53.35526		100.00000	53.22601			0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.27746			0	0.00
ACL047	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		53.35526		100.00000	53.22601			0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.33414			0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.36538			0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.32020			0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.32962			0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.33377			0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.73878			0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.73878			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.76004			0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.76004			0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.71751			0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	96.88385			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.64100		10.00000	110.61200			0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.21828			0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.32400			0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.33316			0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.33688			0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.32936			0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.31268			0	0.00
ACL104	On 20/12/2019	Spot Bond	9.56000	101.96609		9.56000	102.01212			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	91.13390			0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	188.76426			0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	188.82319			0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.32011			0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.24830			0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.76245			0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.24819			0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.13075			0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.06540			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.64100	10.00000	110.61200		0.00		0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.53669		0.00		0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.26689		0.00		0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.32126		0.00		0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.16799		0.00		0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.31469		0.00		0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.30146		0.00		0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		102.99923	10.23000	102.97131		0.00		0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.29455		0.00		0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	111.99309		0.00		0	0.00
ACL167	On 20/06/2019	Spot Bond	9.66500		100.88054	9.66500	100.85453		0.00		0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.31348		0.00		0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		118.96444	1.75000	119.05845		0.00		0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.30138		0.00		0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.31064		0.00		0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.29211		0.00		0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.34747		0.00		300,000,000	300,000,000.00
ACL182	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.62379		0.00		0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.28876		0.00		0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.13591		0.00		0	1,000,000,000.00
ACL185	On 20/09/2022	Spot Bond	0.00000		100.00000	0.00000	100.30880		0.00		0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.30681		0.00		0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.32266		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
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.32755			0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.40250			0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.58584			0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.32877			0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.32877			0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.34024			0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.30323			0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.34743			0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.83894			0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.34024			0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	98.26967			0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.00000		0.00000	100.33519			0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.00000		0.00000	100.32546			0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000		0.00000	136.94645			0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000		0.00000	137.93452			0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.28468			0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.28207			0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.92704			0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.28913			0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.39825			0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.30138			0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.28505			0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.28468			0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.31674			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL218	On 11/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.27802			0	0.00
ACL219	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.43282			0	0.00
ACL220	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.42560			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.64312			1,440,000,000	480,000,000.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.54465			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.49930			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.96248			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		36.99290		100.00000	36.90329			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.40649		100.00000	13.37401			0	0.00
AFS2U	On 02/07/2020	Spot Bond	100.00000		1.45874		100.00000	1.45520			0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.93011			0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.61516			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.77291			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.98317			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.56520			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.12500		100.26522		8.12500	100.24340			0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	102.00742			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	102.33183			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		37.71800		100.00000	37.58577			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		9.80737		100.00000	9.77298			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.18500		100.77720		9.18500	100.75260			0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.76000		112.46738		9.76000	112.43810			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.55500		105.65094		7.55500	105.62965			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AIR04	On 29/05/2024	Spot Bond	9.48000	99.60086		9.48000	99.57579			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.59538		100.00000	13.56528			0	0.00
AIR05	On 29/05/2030	Spot Bond	10.12000	100.12603		10.12000	100.09918			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.69000	168.76021		2.69000	168.69982			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.62807			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.21298			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.22907			0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.33386			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.09574			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.31441			0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.30146			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45311			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.07631			0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	94.50000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.82199			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	113.76312			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.66000	130.96510		2.66000	234.80700			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	115.16349			0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN025	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	98.94871			0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	108.46948			0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	112.23334			0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.23419			0	0.00
ASN037	On 07/12/2033	Spot Bond		2.67500	164.42472		2.67500	208.25170			0	0.00
ASN041	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN046	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.26831			0	0.00
ASN048	On 12/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN051	On 19/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN052	On 24/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.24485			0	0.00
ASN054	On 13/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.86701			0	0.00
ASN057	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.80039			0	0.00
ASN058	On 22/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.71921			0	0.00
ASN059	On 28/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.57278			0	0.00
ASN061	On 30/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.49955			0	0.00
ASN062	On 14/05/2018	Spot Bond		0.00000	100.00000		0.00000	98.47348			0	0.00
ASN063	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.01994			0	0.00
ASN064	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN066	On 01/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.68383			0	0.00
ASN068	On 15/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.43127			0	0.00
ASN069	On 07/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.45183			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN070	On 12/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN072	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.46089			0	0.00
ASN073	On 20/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN074	On 04/07/2016	Spot Bond	100.00000	54.20506		100.00000	49.32707			5,000,000,000	5,000,000,000.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	36.72228		100.00000	36.64100			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	21.15225		100.00000	21.10101			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	21.24247		100.00000	21.19102			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	20.83647		100.00000	20.78599			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000	29.23216		100.00000	29.16135			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000	39.36286		100.00000	39.26750			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000	16.26049		100.00000	16.22110			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000	38.65954		100.00000	38.56589			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000	55.91399		100.00000	55.77854			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.48132			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.26235			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.43912			0	0.00
BAW11	On 01/10/2018	Spot Bond	9.23500	104.11924		9.23500	104.09356			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.25727			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.47595			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.52041			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	100.88328			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.66500	100.38507		9.66500	100.35918			0	4,850,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.79500	104.14818		6.79500	104.12911			0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	62.75675		100.00000	62.60305			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW21	On 24/03/2022	Spot Bond		9.91500	99.63651		9.91500	99.61032			0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.32031			0	0.00
BAW8	On 02/10/2017	Spot Bond		8.94000	104.56834		8.94000	104.54335			0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.87484	101.39776		10.87484	100.99175			0	0.00
BAYA04	On 30/09/2015	Spot Bond		7.91987	101.00707		7.91987	0.00000			0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.69350	100.36319		10.69350	0.00000			0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.17524			0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.92709	100.30830		10.92709	100.30242			0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.88115	100.02536		11.88115	99.97330			0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.17929			0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.17929			0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.17936			0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.12484	100.12366		11.12484	100.12179			0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.04742	100.93546		11.04742	100.37907			0	0.00
BAYA14	On 30/09/2015	Spot Bond		7.91987	101.00707		7.91987	0.00000			0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.06000	100.54230		11.06000	100.46303			0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.20947	97.62469		10.20947	100.28883			0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.97525			0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.08486			0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.08486			0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.99797			0	0.00
BAYA23	On 30/06/2017	Spot Bond		8.43642	103.50526		8.43642	103.36265			0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.71500	99.24163		11.71500	99.08623			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.02311			0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.64000		77.41581		11.64000	97.41614			0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.99797			0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.15536			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		97.90150		9.28000	100.14969			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.16560			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.53500		75.71209		11.53500	97.15179			0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.16090			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.16482			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.16482			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	100.15902			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.16695			0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.99797			0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.16695			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.15933			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.16172			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.16705			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.13141			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.13729			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.87484		101.43684		13.87484	101.03180			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.19266		100.47188		15.19266	100.46495			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188		100.44500		14.11188	101.54021			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.21536			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.21536			0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.21536			0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.22307			0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.18824			0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	35.72655		100.00000	35.65877			0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.01004		100.00000	18.96398			0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.30127		100.00000	17.25936			0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.67980		100.00000	10.65392			0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.67980		100.00000	10.65392			0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.91239		100.00000	12.88110			0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.18836		100.00000	11.16125			0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.49291			0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.98310			0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.98196			0	0.00
BCJ07	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.82524			0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	9.26259		100.00000	9.24015			0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	9.26259		100.00000	9.24015			0	0.00
BCP94U	On 23/07/2015	Spot Bond		100.00000	95.80052		100.00000	95.54974			0	0.00
BCP95U	On 21/08/2015	Spot Bond		100.00000	89.02439		100.00000	88.80779			0	0.00
BCP96U	On 04/09/2015	Spot Bond		100.00000	86.08491		100.00000	85.88235			0	0.00
BD0202	On 31/12/2018	Spot Bond		2.03500	103.01485		2.03500	182.60993			0	0.00
BD0205	On 28/04/2028	Spot Bond		8.28000	93.70930		8.28000	158.78472			0	0.00
BD0206	On 02/03/2028	Spot Bond		8.28000	94.99750		8.28000	159.16359			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BD0302	On 18/04/2028	Spot Bond	8.66500	97.59104		8.66500	97.56843			0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BEER02	On 28/03/2018	Spot Bond	8.33500	99.04076		8.33500	99.01877			0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.17431			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.58633			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.11515			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.72120			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.82492			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.11495			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	39.57771		100.00000	39.48078			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	101.40825			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.43562			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.44475			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.55421			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.70008			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	38.71384		100.00000	38.61902			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	38.71384		100.00000	38.61902			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	100.45399			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.46248			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.44000	103.26084		8.44000	103.23765			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.48796			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53308			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000		22.12096	100.00000	22.06737		0.00		0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		22.12096	100.00000	22.06737		0.00		0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000	0.00000	102.29344		0.00		0	0.00
BGL02	On 19/11/2024	Spot Bond	11.31000		98.71248	11.31000	99.78172		0.00		0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000	0.00000	101.61795		0.00		0	0.00
BGL04	On 05/02/2025	Spot Bond	11.20000		94.44800	11.20000	100.14155		0.00		0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000	0.00000	103.16479		0.00		0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		74.14063	100.00000	74.00047		0.00		0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.75584		0.00		0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	99.78404		0.00		0	0.00
BID06	On 30/06/2019	Spot Bond	8.84500		71.67382	8.84500	100.17512		0.00		0	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.84305		0.00		0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.51553		0.00		0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		100.00000	0.00000	98.96977		0.00		0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.85120		0.00		0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.98206		0.00		0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.83354		0.00		0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.87442		0.00		0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.94866		0.00		0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.25680		0.00		0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.77630		0.00		0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.66748		0.00		0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.71459		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
BSR14	On 18/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BSR15	On 18/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.41882			0	0.00
BSR16	On 17/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.45259			0	0.00
BSR17	On 19/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.49262			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	97.97388			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	97.33783			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.81474			0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.98248			0	0.00
BTC037	On 06/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.84240			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.73726			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.63279			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.61786			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.92808			0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.33109			0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.13867			0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.18904			0	0.00
BTC048	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.93558			0	0.00
BTC049	On 07/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.88270			0	0.00
BTC050	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.83870			0	0.00
BTC051	On 11/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.64471			0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	36.57730		100.00000	36.48869			0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.15255			0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.15812			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.39060			0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.05078			0	0.00
BYA49U	On 30/06/2018	Spot Bond		100.00000	18.13496		100.00000	18.09103			0	0.00
CBL08	On 02/11/2016	Spot Bond		9.64000	107.90002		9.64000	107.87242			0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	106.09087			0	0.00
CBL11	On 06/05/2016	Spot Bond		8.69000	103.18555		8.69000	103.16171			0	0.00
CBL12	On 06/09/2018	Spot Bond		12.73500	100.15013		12.73500	100.11654			0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	98.99018			0	0.00
CBL14	On 01/02/2019	Spot Bond		13.03500	100.82215		13.03500	100.78698			0	0.00
CBL16	On 18/05/2017	Spot Bond		9.09000	101.84991		9.09000	101.82531			0	520,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	98.01417			0	0.00
CBL18	On 23/08/2019	Spot Bond		13.03500	97.90310		13.03500	97.86895			0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.59357			0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	94.31433			150,000,000	450,000,000.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.12125			3,460,000,000	3,460,000,000.00
CBL22	On 06/05/2020	Spot Bond		10.71500	93.21971		10.71500	93.19327			0	0.00
CBL23	On 18/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.15906			0	0.00
CCT01	On 23/06/2023	Spot Bond		10.18500	113.26897		10.18500	113.23823			0	600,000,000.00
CCT02	On 12/06/2024	Spot Bond		10.18500	109.03535		10.18500	109.00576			0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond		10.11000	109.81677		10.11000	109.78733			0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.87796			0	0.00
CGR11	On 28/03/2016	Spot Bond		11.84000	103.40628		11.84000	103.37396			0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.20239			0	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	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.29916			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.64120		10.00000	110.61230			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.47885			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.36426			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.97234			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000	10.58076		100.00000	10.54736			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000	18.54797		100.00000	18.50304			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	103.31374			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.85885			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14338			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.14866			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.15518			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	101.74573			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.72800			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.82167			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.32023			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.74684			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.16093		10.11000	100.13409			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.99993			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN191		On 23/08/2016	Spot Bond	2.76000	124.54870		2.76000	124.50381			0	0.00
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	121.83374		3.14000	124.48987			0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	102.87446		8.25000	102.85187			0	0.00
CLN198		On 13/09/2021	Spot Bond	2.83500	131.91569		2.83500	125.88429			0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	129.70983		2.40000	123.78074			0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.44576			0	0.00
CLN215		On 17/10/2016	Spot Bond	8.62500	101.73881		8.62500	101.71534			0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.67215			0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.68860			0	0.00
CLN221		On 20/10/2016	Spot Bond	8.67500	101.78415		8.67500	101.76054			0	0.00
CLN222		On 20/10/2016	Spot Bond	8.67500	101.78415		8.67500	101.76054			0	0.00
CLN225		On 09/12/2016	Spot Bond	8.72500	100.59305		8.72500	100.56959			0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.32776			0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.36016			0	0.00
CLN230/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.64100		10.00000	110.61200			0	0.00
CLN231/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.64100		10.00000	110.61200			0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.11643			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	100.93714			0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	103.41434		9.35000	103.38823			0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	103.41434		9.35000	103.38823			0	0.00
CLN247		On 24/02/2017	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
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.93477			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.63042			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.01505			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.01505			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.01505			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.55169			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.46500		103.24240		9.46500	103.21645			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.12403			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.75478			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.58285			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.58113			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.62927			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.95441			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.05400			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.77221			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.41313			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.28839			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.53753			0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.16858			0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.42471			0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.24658			0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.13523			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.64100		10.00000	110.61200			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.01976			0	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	100.24390			0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04749			0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.34924			0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.01982			0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.44991			0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14361			0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	137.91169			0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.43504			0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	138.42318			0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	137.29562			0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	137.99045			0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	134.20170			0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	134.42446			0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.26964			0	0.00
CLN314		On 14/11/2022	Spot Bond	11.02000	94.04590		11.02000	94.01849			0	0.00
CLN315		On 20/03/2023	Spot Bond	11.54000	95.55084		11.54000	95.52172			0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13729			0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.34466			0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.24113			0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.61519			0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.62452			0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.58020		8.80500	101.58117			0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.30323			0	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	103.59112			0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	130.52148			0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.32249			0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.34393			0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.33537			0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.46316			0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	81.04634			0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.36551			0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.13729			0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	118.93483			0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	118.98334			0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.56045			0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.39802			0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.13809			0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.46035			0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.38030			0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.29381			0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.33359			0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.54548			0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.22491			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.13414			0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.46934			0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.84457			0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.49795			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.60527			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.27650			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.20000		102.30835		10.20000	105.05261			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.31091			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.60774			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.34000		103.75363		12.34000	107.12006			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.67347			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.37000		107.03630		12.37000	107.00081			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		110.27007		10.02000	110.24029			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.67347			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.60957			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.36605			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.30617			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.31258			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.31273			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.14314			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.71500		103.60783		9.71500	103.58112			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.17043			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.33470			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		102.98000		10.57000	102.95118			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		103.22254		11.00000	103.19251			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.54488			0	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	100.35004			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.57589			0	0.00
CLN384	On 20/09/2024	Spot Bond	12.13000	103.00361		12.13000	102.97066			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.37267			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.31246			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.73289			120,000,000	60,000,000.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.33340			0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.02089			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.28814			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.28839			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	91.45668			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.30509			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.70444			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.33100			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.42110			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.19550			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.18837			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.30509			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.34393			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.12978			0	0.00
CLN403	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.12780			0	0.00
CLN404	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.95727			0	0.00
CLN405	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.26980			0	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		0.00		0	0.00
CLN407	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.30694		0.00		0	0.00
CLN408	On 25/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.18401		0.00		0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.45204	7.01000	42.05831		0.00		0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000	0.00000	166.39347		0.00		0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
CLN81	On 18/04/2028	Spot Bond	8.66500		97.59104	8.66500	147.81816		0.00		0	0.00
CLN88	On 28/04/2028	Spot Bond	8.28000		36.09777	8.28000	158.78472		0.00		0	0.00
CLN89	On 02/03/2028	Spot Bond	8.28000		36.54777	8.28000	159.16359		0.00		0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	97.97056		0.00		0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	97.95321		0.00		0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.91350		0.00		0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.26996		0.00		0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.33150		0.00		0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.31042		0.00		0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.31462		0.00		0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.01377		0.00		0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.30880		0.00		0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.61519		0.00		0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.28133		0.00		0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.30518		0.00		0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.30329		0.00		0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.30512		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.30880			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.00318			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.79700			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.80500		107.08239		8.80500	105.62270			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.76500		101.36577		8.76500	101.34202			0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.35500		110.87385		10.35500	110.84327			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.25500		102.25707		7.25500	102.23735			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.92500		106.73395		9.92500	106.70586			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.98000		101.92646		9.98000	101.89934			0	0.00
COT01	On 03/04/2023	Spot Bond	10.35000		95.84126		10.35000	95.81484			0	0.00
COT02	On 03/04/2028	Spot Bond	11.01000		97.13440		11.01000	97.10597			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	11.01000		90.25870		11.01000	90.23227			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.85072			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.34410			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.47589		100.00000	10.45051			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.87430			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.27538			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.83916			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.66493			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.45364			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.73397		100.00000	9.71039			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.04181		100.00000	12.01264			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.69000		95.50669		11.69000	96.56726			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		16.90583		100.00000	16.86488			0	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		9.17130	100.00000	9.14908				0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		17.59682	100.00000	17.55419				0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.34640				0	0.00
DENG44	On 29/09/2017	Spot Bond	7.96500		99.63147	7.96500	99.61033				0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.89374				25,000,000	12,500,000.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.81737				0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.64413				0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		94.17864	100.00000	93.94261				0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.57034				0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	99.93705				0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000	0.00000	103.00544				0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.30582				0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.39729				0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.55552				0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.34577				0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		100.00000	0.00000	54.00702				0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
DV2021	On 18/06/2021	Spot Bond	9.51500		98.29414	9.51500	98.26919				0	0.00
DV21	On 15/06/2016	Spot Bond	7.52500		107.54983	7.52500	107.52812				0	0.00
DV22	On 07/02/2020	Spot Bond	9.22000		104.74513	9.22000	104.71905				500,000	1,720,000,000.00
DV23	On 27/02/2023	Spot Bond	9.63000		105.53674	9.63000	105.50933				100,000,000	1,310,000,000.00
DV24	On 18/02/2024	Spot Bond	9.61000		104.16206	9.61000	104.13506				0	0.00
DV29	On 18/02/2029	Spot Bond	9.67000		107.07441	9.67000	107.04648				0	170,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.38759			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.88995			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.46202			0	0.00
DVC011	On 11/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.48993			0	0.00
DVC012	On 26/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DVC013	On 25/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.01174			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.94800			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.62943			0	0.00
E170	On 01/08/2020	Spot Bond	8.33000		126.82865		8.33000	126.80007			80,000,000	2,180,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	94.79764			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	2.40000		100.49574		2.40000	100.46049			0	0.00
EL28	On 02/05/2028	Spot Bond	2.18000		124.44572		2.18000	124.40296			0	6,496,600,000.00
EL29	On 19/11/2029	Spot Bond	2.18000		112.00029		2.18000	111.96180			0	0.00
EL30	On 29/07/2030	Spot Bond	2.10000		114.08562		2.10000	114.04656			0	0.00
EL31	On 02/06/2031	Spot Bond	2.26000		103.50540		2.26000	103.46958			0	0.00
EL36	On 31/01/2036	Spot Bond	2.38000		100.91351		2.38000	100.87819			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.76500		107.76927		9.76500	107.74090			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.66500		107.93769		9.66500	107.91001			0	0.00
EMM03	On 04/05/2024	Spot Bond	10.06000		101.66232		10.06000	101.63521			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.30500		93.17632		10.30500	96.27751			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EMM05	On 17/04/2029	Spot Bond	10.44500		103.95238		10.44500	103.23148			0	3,999,999,600.00
EMM06	On 23/06/2025	Spot Bond	10.25000		100.38309		10.25000	100.69156			0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.00782			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	98.88718			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.49229			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.30622			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.25638			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.19015			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.60425			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.85080			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.77022			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.72865			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.78582			0	0.00
EQS07	On 09/04/2018	Spot Bond	10.31500		98.18044		10.31500	98.15345			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	96.98550			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	98.44158			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	101.07937			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	101.14578			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.09021			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.64100		10.00000	110.61200			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.97226			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.01185			8,380,000,000	4,190,000,000.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.96433			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.99733			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.98646			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.97315			0	0.00
ES15	On 30/08/2015	Spot Bond	6.40000		102.90068		6.40000	102.88282			5,000,000	205,000,000.00
ES18	On 20/04/2018	Spot Bond	8.16500		104.60515		8.16500	104.58228			1,671,800	3,102,906,900.00
ES23	On 25/01/2023	Spot Bond	8.86500		110.64482		8.86500	110.61831			1,102,004,000	53,924,302,800.00
ES26	On 02/04/2026	Spot Bond	9.11000		93.52017		9.11000	93.49741			144,665,400	10,377,078,000.00
ES33	On 15/09/2033	Spot Bond	9.76500		83.20178		9.79000	83.00079			1,006,620,200	30,707,747,600.00
ES42	On 25/04/2042	Spot Bond	9.87000		88.84007		9.87000	88.81668			601,815,600	91,933,157,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.92966			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	98.05164			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.90322			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.67640			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.21028			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.99471			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.90437			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.67102			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.70067			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.08945			0	0.00
FIFC19	On 07/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.47559			0	0.00
FIFC20	On 07/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.44443			880,000,000	440,000,000.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.06690		100.00000	12.03767			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FR003U	On 02/08/2023	Spot Bond	100.00000		11.74437	100.00000	11.71592		0.00		0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.44254		0.00		0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	99.44943		0.00		0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.49344		0.00		0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.52731		0.00		0	0.00
FRB05	On 21/12/2018	Spot Bond	9.63500		97.09299	9.63500	97.06804		0.00		0	380,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.49290		0.00		0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.49283		0.00		0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.54507		0.00		460,000,000	230,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	102.57617		0.00		0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.78766		0.00		0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000	0.00000	100.80051		0.00		0	0.00
FRB14	On 02/06/2026	Spot Bond	10.41500		98.26909	10.41500	99.11261		0.00		0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		100.00000	0.00000	100.74350		0.00		0	0.00
FRB16	On 08/07/2025	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.48500		104.81212	10.48500	104.78286		0.00		0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.51599		0.00		0	235,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.13500		135.19323	2.13500	136.05346		0.00		0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.16500		125.98746	2.16500	277.91369		0.00		0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.31500		108.09413	2.31500	114.86321		0.00		0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.01000		96.38396	3.01000	154.91648		0.00		0	0.00
FRBI33	On 07/12/2033	Spot Bond	3.17000		104.16467	3.17000	194.55946		0.00		0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.07500		105.32096	7.07500	105.30081		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBZ01	On 30/11/2020	Spot Bond	7.60700	67.30715		7.60700	66.70991			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.40500	43.30918		9.40500	42.40506			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000	41.95876		9.65000	41.04858			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.91972			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36928			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32028			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35120			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.35228		7.47000	98.00000			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.35228		7.47000	100.00000			0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34024			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	100.32435			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43586			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	100.33470			0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.28303		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	100.35573			0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	100.43755			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.42476			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	21.70478		100.09221	21.65216			0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.30397			0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.09385			0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.41046			0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.06767			0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.34356			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	100.34736			0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.31759			0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.31806			0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.41561			0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.31250			0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	66.05199		13.22500	66.02864			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.29470		0.00		0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.29507		0.00		0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.44088		0.00		0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.30842		0.00		0	0.00
FRC169	On 31/01/2025	Spot Bond	3.54500	100.02878	3.54500	103.44866		0.00		0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.32175		0.00		0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.32175		0.00		0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.09367		0.00		0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13729		0.00		0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	98.34524		0.00		0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.30323		0.00		0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.29619		0.00		0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.59130		0.00		0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.34651		0.00		0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.19190		0.00		0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.57486		0.00		0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.72372		0.00		0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.39729		0.00		0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.31509		0.00		0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.40828		0.00		0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.29284		0.00		0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.31806		0.00		0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.31806		0.00		0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.42351		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
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.07652			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.08109			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.16065			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.64100		10.00000	110.61200			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.96299			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.33581			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.94406			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.14405			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.92562			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.92540			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.78567			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.62176			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.78567			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.61520			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.39739			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.46898		8.75000	101.44511			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.29185			0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.84924		100.00000	9.82537			0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.02909		100.00000	9.00721			0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	95.13584			0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	11.31868		100.00000	11.29125			0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.32915			0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	24.11900		100.00000	24.05993			0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.33400			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC213	On 04/06/2021	Spot Bond	100.00000		9.55974	100.00000	9.53659		0.00		0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		23.22129	100.00000	23.16504		0.00		0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.33396		0.00		0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		23.19118	100.00000	23.13500		0.00		0	200,000,000.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.33069		0.00		0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.26380		0.00		0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.40859		0.00		0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.32276		0.00		0	0.00
FRC221	On 31/01/2022	Spot Bond	2.94500		129.73722	2.94500	129.68980		0.00		0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.15792		0.00		0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.14269		0.00		0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.14269		0.00		0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.05450		0.00		0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.52858		0.00		0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.38574		0.00		0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.15157		0.00		0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.33470		0.00		0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.22755		0.00		0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.34280		0.00		0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.60851		0.00		0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.58231		0.00		0	0.00
FRC66	On 31/01/2022	Spot Bond	3.47500		116.52770	3.47500	125.71103		0.00		0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.34882		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
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.35221			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.52500		107.62033		3.52500	125.34298			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.50500		105.36423		3.50500	125.49004			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.51000		102.65559		2.51000	131.31545			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.58000		103.51789		2.58000	140.47084			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.77404			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.30513			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.34660			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.40226			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.38798			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.32656			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.32619			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.40931			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.58603		100.00000	12.55554			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		55.87162		100.00000	55.73627			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		99.18478		100.00000	99.45504			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		27.36056		100.00000	27.29428			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		38.17041		100.00000	38.05124			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.29699		100.00000	11.26963			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.25932			0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.73854			0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.81587			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.49043			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	98.16486			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	98.36239			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.07163			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.17800		83.61096		2.17800	103.63928			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.50000		103.63078		2.50000	113.11445			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.53009			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.13391		10.38000	102.10516			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.13391		10.38000	102.10516			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	80.09300			0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.28931			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.64000		101.73699		2.64000	110.41459			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.61000		209.93950		2.61000	210.13601			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.61000		111.02610		2.61000	110.98652			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.64000		209.07150		2.64000	209.26376			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.79709			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.40000		114.07021		2.40000	114.03021			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.70000		109.32064		2.70000	109.28139			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	55.01900			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.12285			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.80500		107.37089		2.80500	107.33203			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.76000		114.07146		2.76000	205.81859			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.81000		112.42379		2.81000	204.40355			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.33000		100.46586		2.33000	100.43083			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.84000		160.72132		2.84000	203.56026			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS124	On 31/01/2038	Spot Bond	3.08000		88.55928		3.08000	102.42348			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.05000		97.97609		3.05000	154.25903			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.53000		82.79454		3.53000	94.96979			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.04000		97.99674		3.04000	154.42310			0	0.00
FRS130	On 11/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.04329			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.10000		153.17206		3.10000	153.34992			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.35000		189.74436		3.35000	190.18651			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		100.00000		0.00000	93.44856			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.46000		83.31859		3.46000	95.72406			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.43000		83.66681		3.43000	96.18178			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.24000		85.07743		3.24000	99.69363			0	0.00
FRS137	On 31/03/2028	Spot Bond	2.91000		155.59524		2.91000	156.57435			0	0.00
FRS138	On 07/12/2033	Spot Bond	3.12000		195.59949		3.12000	195.89134			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.28500		124.94226		2.28500	275.60719			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.17500		125.89996		2.17500	277.72060			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.89500		119.78617		2.89500	264.22915			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.60500		102.06161		2.60500	132.31842			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.48843			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.13500		136.10021		2.13500	131.89340			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.73713			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.97971			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.37419			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.48000		110.22751		2.48000	110.18863			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		29.84172		104.97509	29.76621			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593	33.29129	101.07593	33.20987	0.00	0	0.00			
FRS74	On 14/06/2017	Spot Bond	100.44759	27.00445	100.44759	26.93876	0.00	0	0.00			
FRS76	On 18/06/2017	Spot Bond	100.76967	31.80446	100.76967	31.72689	0.00	0	0.00			
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRS81	On 30/10/2042	Spot Bond	2.13000	119.22923	2.13000	119.18838	0.00	0	0.00			
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRS85	On 31/01/2025	Spot Bond	2.26000	98.64125	2.26000	115.40587	0.00	0	0.00			
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.88061	0.00	0	0.00			
FRS87	On 31/01/2025	Spot Bond	2.29000	98.38803	2.29000	115.10951	0.00	0	0.00			
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.94047	0.00	0	0.00			
FRS90	On 07/12/2023	Spot Bond	2.37500	124.16512	2.37500	347.02149	0.00	0	0.00			
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.25561	0.00	0	0.00			
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.87602	0.00	0	0.00			
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRX16	On 15/09/2016	Spot Bond	7.55500	102.95836	7.55500	102.93761	0.00	0	0.00			
FRX17	On 15/09/2017	Spot Bond	8.13000	103.34204	8.13000	103.31967	0.00	0	0.00			
FRX18	On 14/04/2018	Spot Bond	8.41500	107.44167	8.41500	107.41747	0.00	0	2,000,000,000.00			
FRX19	On 15/11/2019	Spot Bond	9.10000	100.92261	9.10000	100.89820	0.00	1,974,000,000	2,560,000,000.00			
FRX20	On 01/10/2020	Spot Bond	9.40500	99.63416	9.40500	99.60915	0.00	0	470,000,000.00			
FRX23	On 28/02/2023	Spot Bond	10.16000	90.09055	10.16000	90.06629	0.00	1,130,000,000	1,130,000,000.00			
FRX24	On 10/12/2024	Spot Bond	10.22000	103.93554	10.22000	103.90723	0.00	0	0.00			
FRX26	On 01/10/2026	Spot Bond	10.55000	94.84226	10.55000	95.64323	0.00	0	12,350,000,000.00			
FRX30	On 31/01/2030	Spot Bond	10.92000	95.60296	10.92000	95.74814	0.00	0	3,000,000,000.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	11.03000		92.26555		11.03000	92.23818			0	0.00
FRX45	On 14/04/2045	Spot Bond	10.33000		80.38007		10.33000	80.35795			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.27305			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.27683			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.28624			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.30134			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.31266			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.36163			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.92443			0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.78698			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.95885			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.99708			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.02892			0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.16890			0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		57.52170		100.00000	57.38235			0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		9.65054		100.00000	9.62716			0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.61909		100.00000	1.61517			0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.27164		100.00000	0.27098			0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		8.95153		100.00000	8.92984			0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.50182		100.00000	1.49818			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.25196	100.00000	0.25135		0.00		0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	99.89095		0.00		0	0.00
GFC04	On 11/04/2017	Spot Bond	9.44000		102.29889	9.44000	102.27311		0.00		0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	101.58021		0.00		0	700,000,000.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.85927		0.00		0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.87054		0.00		0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.94373		0.00		0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	101.03362		0.00		0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	101.08970		0.00		0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.99373		0.00		0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.31584	100.00000	10.29085		0.00		0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		21.30415	100.00000	21.25254		0.00		0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.71361	100.00000	11.68524		0.00		0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		9.47610	100.00000	9.44651		0.00		0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.38479		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.43915			0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.50658			0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.60021			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	101.52528			5,000,000	5,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.82490			0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.12446			0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.52780			0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.01952			0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.24984			0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0	521,000,000.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.57846			0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.64012			0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.83097		100.00000	10.80474			0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.59834			0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.44333			0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.31454			0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.32997			0	0.00
HILC21	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.06471			0	0.00
HILC22	On 13/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.21781			0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	101.64669			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.55368		101.93186		7.55368	93.00921			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	101.72031			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.55355		101.98570		8.55355	104.41639			0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.81494			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.00367		102.08282		9.00367	104.41639			0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.93057			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	101.74634			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.79461			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.24948			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.64100		10.00000	110.61200			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.32000		104.64090		9.32000	104.61458			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.15620			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.08626			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.56000		109.02686		8.56000	109.00161			600,000	2,170,600,000.00
HWAY23	On 07/12/2023	Spot Bond	2.05500		126.95471		2.05500	280.04816			0	2,200,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03500		130.00953		2.03500	286.78691			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
HWAY34	On 31/07/2034	Spot Bond		9.79000	99.37474		9.79000	99.34850			0.00	300,100,000	2,000,100,000.00
HWAY35	On 31/07/2035	Spot Bond		9.83000	98.95882		9.83000	98.93258			0.00	300,000,000	490,000,000.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	33.32910		100.00000	33.24835			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	99.45355		100.00000	99.18256			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	44.39748		100.00000	44.28875			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	36.81389		100.00000	36.72470			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond		10.00000	110.64100		10.00000	110.61200			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.63000	121.87209		1.65000	121.62184			0.00	2,284,836,600	57,185,736,600.00
I2038	On 31/01/2038	Spot Bond		1.91000	125.44471		1.88000	126.06878			0.00	77,797,229,400	02,510,864,500.00
I2046	On 31/03/2046	Spot Bond		2.05000	122.32129		2.05000	122.27965			0.00	1,632,203,800	68,922,043,300.00
I2050	On 31/12/2050	Spot Bond		2.00500	131.62833		1.99000	132.06311			0.00	7,406,529,600	32,073,225,200.00
IBL21	On 15/03/2016	Spot Bond		8.22500	103.76886		8.22500	103.74613			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.19000	107.33950		8.19000	107.31609			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		8.04500	103.39658		8.04500	103.37405			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.30580			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.35000	101.61130		1.35000	133.64811			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.20500	104.50649		2.20500	135.48958			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.64233			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.31000	103.37078		8.31000	103.34778			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.06856			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.08878			0.00	0	500,000,000.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.64100		10.00000	110.61200			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.96500	97.52814		8.96500	97.50478			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.42000	92.00010		9.42000	91.97670			0.00	100,000	2,340,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.36707			0	0.00
IBL49	On 02/04/2018	Spot Bond	8.92000		98.12774		8.92000	98.10434			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.47000		102.42001		9.47000	102.39384			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.23066			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.40599			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.67000		102.71415		7.67000	102.69280			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.74500		101.83112		8.74500	101.80705			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.48076			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.04932			0	300,000,000.00
IBL58	On 13/02/2017	Spot Bond	7.96000		104.20265		7.96000	104.18018			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.70500		105.08194		8.70500	105.05721			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.83000		106.37607		9.83000	106.34788			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.11681			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.42492			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.25125			0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.37394			0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	101.40169			0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.49563			0	0.00
IBL67	On 31/01/2022	Spot Bond	2.93500		129.73073		2.93500	129.76625			0	0.00
IBL68	On 29/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.14204			20,000,000	10,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.01017		100.00000	0.01015			0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.51472			0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.51457			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IDCG03	On 22/10/2020	Spot Bond	9.46500	97.10830		9.46500	97.08377			0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.87910			0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.77754			0	0.00
IDCG06	On 24/11/2024	Spot Bond	10.11000	97.77749		10.11000	97.75129			0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.16494		5.00000	102.15101			0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.07167		5.00000	101.05803			0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.24535		4.00000	101.23446			0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	100.88036		4.00000	100.86944			0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	56.86903		100.00000	56.73126			0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	56.75486		100.00000	56.61738			0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	56.75486		100.00000	56.61738			0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	105.59836		9.20000	105.57242			0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.16606			0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.71204		100.00000	7.69335			0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.38987			0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	99.18478		100.00000	99.45504			0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	16.05280		100.00000	16.01349			0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	22.50085		100.00000	22.44634			0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.65488		100.00000	1.65172			0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	8.67217		100.00000	8.65116			0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	10.44399		100.00000	10.41869			0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	11.65608		100.00000	11.62754			0	0.00
IN289U	On 30/06/2025	Spot Bond	100.00000	8.36839		100.00000	8.34987			0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	38.43527		100.00000	38.34217			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IN291U	On 09/07/2015	Spot Bond	100.00000		99.45504	100.00000	99.18478				0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		90.79602	100.00000	90.57072				0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		89.46078	100.00000	89.24205				0	0.00
IN306U	On 24/06/2020	Spot Bond	100.00000		10.93357	100.00000	10.89747				0	0.00
IN307U	On 30/09/2015	Spot Bond	100.00000		85.13438	100.00000	84.56300				0	0.00
IN308U	On 30/09/2015	Spot Bond	100.00000		85.22025	100.00000	84.64830				0	0.00
IN309U	On 30/09/2015	Spot Bond	100.00000		85.20978	100.00000	84.63790				0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		100.00000	100.00000	99.72678				0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		97.26473	100.00000	96.92701				0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		88.16425	100.00000	87.95181				0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		90.45929	100.00000	90.17029				0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		89.68059	100.00000	89.46078				0	0.00
INA529	On 14/07/2015	Spot Bond	6.40000		99.87741	6.40000	99.77257				0	0.00
INA530	On 21/07/2015	Spot Bond	6.40000		99.75512	6.40000	99.65054				0	0.00
INA531	On 28/07/2015	Spot Bond	6.40000		99.63313	6.40000	99.52881				0	0.00
INA533	On 11/08/2015	Spot Bond	6.45000		99.38531	6.45000	99.28069				0	0.00
INA534	On 18/08/2015	Spot Bond	6.45000		99.26328	6.45000	99.15892				0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		98.87365	6.60000	98.76770				0	0.00
ING115	On 31/03/2016	Spot Bond	10.87484		101.05579	10.87484	100.75781				0	0.00
ING116	On 31/03/2016	Spot Bond	10.87484		100.29703	10.87484	100.23933				0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.33401				0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.32804				0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.67418	6.50000	101.65641				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.33100			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	100.42129			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.62712			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.64100		10.00000	110.61200			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.31794			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	104.43726			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.50355			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.79298			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.65736			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000	79.00433		100.00000	78.83369			0	0.00
ING305	On 08/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.20743			0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.00274			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.56827			0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000	98.11828		100.00000	97.85523			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.64100		10.00000	110.61200			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.76895			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.79193			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.73500	102.12472		8.73500	102.10087			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01893			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.02143			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.02313			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.68331			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.76861			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
IPF12	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.71702			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.45758			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.81500		99.25031		9.81500	99.22447			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.35407			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.88000		104.43983		8.88000	104.41517			0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.99998			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.91926			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.28870			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	101.63113			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.68669			0	0.00
IV017	On 31/01/2022	Spot Bond	3.48500		96.91057		3.48500	129.74667			0	0.00
IV019	On 31/03/2028	Spot Bond	3.60000		145.59567		3.60000	151.07605			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.08715			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	99.84469			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.86223			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.56993			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	98.09193			0	0.00
IV030	On 31/01/2025	Spot Bond	3.65000		101.68677		3.65000	109.95283			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.65000		101.60200		3.65000	109.95283			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.62553			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.92877			104,000,000	104,000,000.00
IV08	On 30/04/2018	Spot Bond	10.50500		110.19666		10.50500	110.16600			0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	103.64417			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV19A	On 31/03/2028	Spot Bond	3.70000		144.07256		3.70000	144.01712			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		94.07216		100.00000	93.83033			0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		90.79602		100.00000	90.57072			0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		89.24205		100.00000	89.02439			0	0.00
IVA528	On 09/07/2015	Spot Bond	6.40000		99.96494		6.40000	99.85992			0	0.00
IVA529	On 16/07/2015	Spot Bond	6.40000		99.84244		6.40000	99.98247			0	0.00
IVA530	On 23/07/2015	Spot Bond	6.40000		99.72024		6.40000	99.85992			0	0.00
IVA531	On 30/07/2015	Spot Bond	6.40000		99.59833		6.40000	99.49408			0	0.00
IVA534	On 20/08/2015	Spot Bond	6.45000		99.22846		6.45000	98.76089			0	0.00
IVA537	On 03/09/2015	Spot Bond	6.60000		98.96212		6.60000	98.60920			0	0.00
IVA538	On 10/09/2015	Spot Bond	6.60000		98.83831		6.60000	98.48628			0	0.00
IVA539	On 17/09/2015	Spot Bond	6.60000		98.71481		6.60000	98.60920			0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.51862			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.64100		10.00000	110.61200			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.54948			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00004			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.92071			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.00921			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.73574			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.86242			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.86148			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.85959			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.86806			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.63618			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.43883			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.36018			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.06702			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.79239			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.78461			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.05960			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.49465			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.33499			0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.12487			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.12808			0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.12807			0	0.00
IVC036	On 16/07/2019	Spot Bond	9.30500		99.72508		9.30500	104.33338			0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		12.57330		100.00000	17.08726			0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.12838		100.00000	11.99609			0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.56722			0	0.00
IVC040	On 24/07/2021	Spot Bond	9.48500		103.61604		9.48500	103.58952			0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.46646			0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.08781			0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.41428			0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	105.07986			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.43481			0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.46556			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC047	On 27/10/2015	Spot Bond	6.94500	101.57536		6.94500	101.55644			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.36428			0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.01965			0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.72875			0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.39471			0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.14880			0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.25502			0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.67987			0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.22108			0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.39247			0	100,000,000.00
IVC058	On 03/01/2018	Spot Bond	100.00000	13.51640	100.00000	13.47420				0	0.00
IVC059	On 09/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.55579			0	0.00
IVC061	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.11035			0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.72688			0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.46865			0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.67076			0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	57.38235	100.00000	57.24334				0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.61916			0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63502			0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.47401			0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.61542			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	94.05685	100.00000	93.81443				0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.00635			0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.63179			0	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	8.66000	138.67608		8.66000	138.64413			0	0.00
LBK03		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.15830			0	0.00
LBK05		On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.45574			0	0.00
LBK06		On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.69375			0	0.00
LBK07		On 16/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.29012			0	0.00
LBK08		On 30/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.83583			0	0.00
LBK11		On 28/11/2019	Spot Bond	10.42000	98.26221		10.42000	98.23509			0	0.00
LBK12U		On 25/02/2020	Spot Bond	9.71000	103.51786		9.71000	103.49075			0	0.00
LEW01		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.42244			0	0.00
LGL02		On 13/08/2017	Spot Bond	8.91000	100.70709		8.91000	100.68285			200,000	3,260,000,000.00
LGL03		On 03/04/2018	Spot Bond	9.04000	98.62955		9.04000	98.60573			0	700,000,000.00
LGL04		On 14/08/2020	Spot Bond	10.09000	99.98051		10.09000	99.95333			0	580,000,000.00
LGL05		On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.56974			0	0.00
LHL01		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.64122			0	0.00
LHL02		On 13/12/2015	Spot Bond	7.96500	101.81726		7.96500	101.79580			0	1,040,000,000.00
LHL03		On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.69752			0	0.00
LOM01		On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.25433			0	0.00
LRFA1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.00979			0	125,000,000.00
LRFB1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.05171			0	0.00
LRFC1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.12736			0	0.00
MAQ062		On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.02916			0	0.00
MAQ065		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.39611			0	0.00
MAQ069		On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.94776			0	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	99.58622			0	0.00
MAQ071	On 11/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.37117			0	0.00
MAQ072	On 10/09/2015	Spot Bond		0.00000	100.00000		0.00000	98.82750			0	0.00
MAQ073	On 09/10/2015	Spot Bond		100.00000	0.00000		100.00000	100.00000			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.29690			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.31380			0	0.00
MAQ0A3	On 31/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.09533			0	0.00
MAQ0A4	On 31/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.10169			0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.61399			0	0.00
MBC024	On 05/09/2015	Spot Bond		0.00000	100.00000		0.00000	98.93396			0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.07854			0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.73264			0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.08656			0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.66784			0	200,000,000.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.91406			0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.63903			0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.13864			0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.16096			0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.18713			0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.53006			0	0.00
MBF044	On 11/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.86402			0	0.00
MBF045	On 13/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.86609			0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	53.09706		100.00000	52.96843			0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	22.51893		100.00000	22.46377			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBP30U	On 24/10/2017	Spot Bond	100.00000		23.54016	100.00000	23.48251		0.00		0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		23.63358	100.00000	23.57570		0.00		0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		22.68920	100.00000	22.63423		0.00		0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		23.73295	100.00000	23.67546		0.00		0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.37387		0.00		0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.96500		102.21987	8.96500	102.19538		0.00		0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.98500		101.74390	8.98500	101.71948		0.00		0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.84260		0.00		0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.12500		102.70194	8.12500	102.67960		0.00		0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.95500		101.18344	8.95500	101.15936		0.00		0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.74000		101.33048	9.74000	101.30429		0.00		0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.27492		0.00		0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.28437		0.00		0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.77000		102.10755	9.77000	102.08077		0.00		0	0.00
MGL01	On 15/09/2015	Spot Bond	7.11500		102.84663	7.11500	102.82687		0.00		0	2,470,000,000.00
MIL02	On 31/05/2017	Spot Bond	9.05000		100.41947	9.05000	100.39519		0.00		0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000	0.00000	100.39782		0.00		0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.61500		106.00113	9.61500	104.94710		0.00		0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000	0.00000	100.81559		0.00		57,000,000,000	19,000,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		34.98573	100.00000	34.90097		0.00		0	0.00
MQB02	On 31/05/2017	Spot Bond	8.75000		100.38863	8.75000	100.36515		0.00		0	140,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
MTN03	On 13/07/2015	Spot Bond			7.06500	99.88400		7.06500	99.86469			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond			8.74000	102.35570		8.74000	102.33152			0.00	1,880,000,000	1,450,000,000.00
N4A211	On 14/08/2020	Spot Bond			100.89771	7.28527		100.89771	7.26748			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond			100.61875	7.37895		100.61875	7.36098			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N5A16	On 20/06/2016	Spot Bond			0.00000	100.00000		0.00000	100.50918			0.00	0	400,000,000.00
N5B23	On 20/06/2023	Spot Bond			0.00000	100.00000		0.00000	100.54506			0.00	0	0.00
N5C23	On 20/06/2023	Spot Bond			0.00000	100.00000		0.00000	100.55223			0.00	0	0.00
N5D23	On 20/06/2023	Spot Bond			0.00000	100.00000		0.00000	100.63015			0.00	0	0.00
N5E23	On 20/06/2023	Spot Bond			0.00000	100.00000		0.00000	100.69494			0.00	0	0.00
N5F23U	On 20/06/2023	Spot Bond			100.00000	11.05727		100.00000	11.03048			0.00	0	0.00
N5G23U	On 20/06/2023	Spot Bond			100.00000	11.83807		100.00000	11.80939			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond			9.93000	92.49840		9.93000	92.47405			0.00	300,000	1,200,000,000.00
NAM02	On 29/06/2020	Spot Bond			9.56500	100.32173		9.56500	100.29612			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond			7.75000	102.27401		7.75000	102.25253			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond			9.45000	98.75283		9.45000	98.72806			0.00	500,000,000	500,000,000.00
NBK12A	On 19/03/2021	Spot Bond			9.06500	104.15747		9.06500	104.13238			0.00	0	500,000,000.00
NBK13A	On 19/03/2024	Spot Bond			9.53000	104.04626		9.53000	104.01994			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond			0.00000	100.00000		0.00000	101.78421			0.00	0	75,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK14A	On 26/06/2021	Spot Bond		9.42500	99.66891		9.42500	99.66740			0	500,000,000.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.82471			0	0.00
NBK15A	On 11/02/2022	Spot Bond		9.66500	99.33291		9.66500	99.30184			0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.86544			0	0.00
NBK16A	On 12/02/2025	Spot Bond		10.26000	98.82882		10.26000	98.80150			0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.47051			0	0.00
NBK17A	On 22/04/2026	Spot Bond		10.44000	98.90693		10.44000	98.87943			0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.84428			0	0.00
NBK18A	On 01/06/2020	Spot Bond		9.40000	100.35416		9.40000	100.32897			0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.07092			0	0.00
NBK19A	On 01/06/2022	Spot Bond		9.81500	100.06739		9.81500	100.04120			0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.97358			0	0.00
NBK20A	On 01/06/2026	Spot Bond		10.51000	100.03818		10.51000	100.01018			0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.21880			0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.10120			0	0.00
NBK22B	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.12086			0	0.00
NBK23B	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.15075			0	0.00
NBK24B	On 11/02/2022	Spot Bond		0.00000	100.00000		0.00000	101.18663			0	0.00
NBK25B	On 12/02/2025	Spot Bond		0.00000	100.00000		0.00000	101.23276			0	0.00
NBK26B	On 22/04/2026	Spot Bond		0.00000	100.00000		0.00000	101.69644			0	0.00
NBK27B	On 01/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.71907			0	1,910,000,000.00
NBK2A	On 15/09/2015	Spot Bond		6.86500	103.90699		6.86500	103.88770			0	36,097,445,600.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.74152			0	18,759,580,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond	9.03500	111.72579		9.03500	111.69896			200,000	3,630,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.83500	38.37746		10.83500	38.36664			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.75162			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.79500	103.73805		7.79500	103.71649			0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.26503			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	97.28360			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.71429			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	101.47929			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.46659			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	93.77081			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.14895			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.29662			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.28152			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.55263			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.27224			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.26347			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.26328			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.34573			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.30323			0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.00500	104.07178		10.00500	106.84545			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.30138			0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.04000	102.89007		10.04000	105.71063			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.30323			0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.27278			0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.32235			0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.30620			0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.30991			0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.70898			0	0.00
NCLN93	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.94092			0	0.00
NCLN94	On 20/09/2020	Spot Bond	100.00000		1.00606		100.00000	1.00226			0	41,500,000,000.00
NED11	On 17/09/2015	Spot Bond		7.46500	103.74234		7.46500	103.72144			0	1,500,000,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.68636			0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	99.65107			0	0.00
NED15	On 08/04/2024	Spot Bond		10.16500	105.32078		10.16500	104.37379			0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	98.56285			0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	101.90333			0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.00000		0.00000	101.95990			0	0.00
NED19	On 01/07/2025	Spot Bond		0.00000	100.00000		0.00000	100.15299			0	0.00
NED20	On 01/07/2025	Spot Bond		11.32000	101.81099		11.32000	100.06632			0	1,500,000,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.99998			0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	117.79006		9.44500	117.76053			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	100.93035			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.64100		10.00000	110.61200			0	0.00
NILB10	On 08/12/2016	Spot Bond		2.18500	171.35168		2.18500	171.29272			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NILB11	On 31/01/2025	Spot Bond	2.51000	99.13898		2.51000	112.96229			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000	187.20051		3.45000	187.13553			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.90000	109.22392		2.90000	109.18072			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.19000	149.62219		3.19000	141.69979			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.10000	153.40757		3.10000	153.34992			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.82000	106.34925		8.82000	106.32389			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.45000	104.95302		9.45000	105.08252			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.04476			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.86891			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.89948			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.88116			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.93488			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.65000	104.96152		9.65000	106.20208			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.91779			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.90558			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000	100.00000		0.00000	100.98725			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.85000	104.97014		9.85000	105.09558			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.93000			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.93610			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000	100.00000		0.00000	101.03966			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.16143			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.08720			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.95441			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.75500	111.30381		8.75500	111.27776			0	600,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NRA022	On 31/10/2022	Spot Bond	9.51500	116.41223		9.51500	116.38283			0	800,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.08000	174.87011		2.08000	174.81043			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.41000	114.35101		10.41000	114.31931			0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.72584			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.47440			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.32114			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.66315			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.84344			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.95101			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.16825			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.01375		100.00000	17.97012			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	98.51781		100.00000	98.25580			0	0.00
OML01	On 27/10/2015	Spot Bond	6.95500	102.27726		6.95500	102.25818			0	500,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.88360			0	0.00
OML03	On 27/11/2024	Spot Bond	9.97000	96.71695		9.97000	98.49339			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.58006			130,000,000	8,240,000,000.00
OML05	On 19/03/2025	Spot Bond	10.14500	100.54637		10.14500	101.44928			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.71000	100.48514		10.71000	101.19209			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.26000	101.07097		11.26000	101.43547			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	38.64373		100.00000	38.55012			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.07000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.64100		10.00000	110.61200			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.49411			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
PMM17	On 06/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.56955		0.00		0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.20172		0.00		0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.06727		0.00		0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.24007		0.00		0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.25789		0.00		0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.58292		0.00		0	3,400,000,000.00
PPC004	On 30/06/2021	Spot Bond	9.71500	98.06382	9.71500	100.80357		0.00		0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.36608		0.00		0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.40369		0.00		0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.42061		0.00		0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.45821		0.00		0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.61984		0.00		0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.65742		0.00		0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.51758		0.00		0	0.00
R010P	On 21/12/2025	Spot Bond	8.08000	43.68141	8.08000	43.67196		0.00		0	0.00
R158	On 15/09/2015	Spot Bond	5.96500	105.54262	5.96500	105.52557		0.00	8,200,000,000	85,194,394,100.00	
R158P	On 15/09/2015	Spot Bond	6.62500	98.74539	6.62500	98.72770		0.00		0	0.00
R159	On 15/09/2016	Spot Bond	6.72500	111.78268	6.72500	111.76259		0.00	12,204,112,800	66,040,095,100.00	
R159P	On 15/09/2016	Spot Bond	6.55500	92.61052	6.55500	92.59429		0.00		0	0.00
R186	On 21/12/2026	Spot Bond	8.24000	117.00280	8.26000	116.81439		0.00	20,995,816,600	29,194,337,100.00	
R187P	On 21/12/2026	Spot Bond	8.00000	40.71200	8.00000	40.70328		0.00		0	0.00
R188P	On 21/12/2027	Spot Bond	7.92000	38.00300	7.92000	37.99494		0.00		0	0.00
R197	On 07/12/2023	Spot Bond	1.65000	288.17159	1.67500	287.57320		0.00	1,420,663,800	21,875,926,400.00	
R202	On 07/12/2033	Spot Bond	1.81000	235.18967	1.81000	235.11114		0.00	60,669,851,400	00,899,236,200.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R2023	On 28/02/2023	Spot Bond	8.11000	100.67801	8.13000	100.54535	0.00	16,121,568,600	36,208,350,300.00			
R203	On 15/09/2017	Spot Bond	7.17000	104.69217	7.19000	104.63162	0.00	19,597,631,400	53,738,324,300.00			
R2030	On 31/01/2030	Spot Bond	8.68000	97.89801	8.68000	97.87503	0.00	14,088,907,000	94,711,544,000.00			
R2032	On 31/03/2032	Spot Bond	8.78000	97.58393	8.78000	97.56103	0.00	23,434,233,400	45,007,596,500.00			
R2037	On 31/01/2037	Spot Bond	8.89500	99.91479	8.89500	99.89078	0.00	85,464,243,800	86,510,000,000.00			
R204	On 21/12/2018	Spot Bond	7.51500	101.79639	7.53500	101.71542	0.00	44,778,493,000	71,246,468,400.00			
R2044	On 31/01/2044	Spot Bond	8.94500	101.78282	8.94500	101.75822	0.00	73,639,342,000	66,751,721,000.00			
R2048	On 28/02/2048	Spot Bond	8.93500	101.09595	8.93500	101.07193	0.00	30,233,587,400	36,423,610,500.00			
R207	On 15/01/2020	Spot Bond	7.73000	98.04003	7.77000	97.87098	0.00	78,287,982,000	62,966,612,500.00			
R208	On 31/03/2021	Spot Bond	7.89000	96.61467	7.91500	96.48434	0.00	47,890,068,400	70,476,934,000.00			
R209	On 31/03/2036	Spot Bond	8.81500	77.42452	8.84000	77.21498	0.00	02,785,615,200	26,918,755,400.00			
R210	On 31/03/2028	Spot Bond	1.70000	178.40886	1.70000	178.34982	0.00	10,452,200	35,085,345,300.00			
R211	On 31/01/2017	Spot Bond	0.73500	134.94860	0.65000	135.08274	0.00	50,109,607,000	48,053,969,700.00			
R212	On 31/01/2022	Spot Bond	1.63000	140.24826	1.63500	140.16025	0.00	14,816,601,800	27,164,358,100.00			
R213	On 28/02/2031	Spot Bond	8.70000	88.05181	8.72000	87.87994	0.00	97,435,687,800	42,010,844,300.00			
R214	On 28/02/2041	Spot Bond	8.88000	78.34801	8.88000	78.32952	0.00	49,738,112,700	77,639,430,000.00			
R228C	On 15/09/2015	Spot Bond	6.62500	98.74539	6.62500	98.72770	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.54500	95.65222	6.54500	95.63548	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.55500	92.61052	6.55500	92.59429	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.56500	97.08388	6.56500	97.06693	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.54500	94.02716	6.54500	94.01062	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.60500	90.97064	6.60500	90.95449	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.16500	87.13466	7.16500	87.11791	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
R332C	On 21/12/2017	Spot Bond	7.21500	84.02136		7.21500	84.00509			0	0.00
R333C	On 21/06/2018	Spot Bond	7.54000	80.34785		7.54000	80.33161			0	0.00
R334C	On 21/12/2018	Spot Bond	7.52000	77.48039		7.52000	77.46476			0	0.00
R335C	On 21/06/2019	Spot Bond	7.50000	74.72966		7.50000	74.71463			0	0.00
R336C	On 21/12/2019	Spot Bond	7.49000	72.05954		7.49000	72.04506			0	0.00
R337C	On 21/06/2020	Spot Bond	7.73000	68.66694		7.73000	68.65271			0	0.00
R338C	On 21/12/2020	Spot Bond	7.71000	66.18122		7.71000	66.16754			0	0.00
R339C	On 21/06/2021	Spot Bond	7.83500	63.26956		7.83500	63.25628			0	0.00
R340C	On 21/12/2021	Spot Bond	7.80500	60.99801		7.80500	60.98525			0	0.00
R341C	On 21/06/2022	Spot Bond	7.77500	58.82501		7.77500	58.81275			0	0.00
R342C	On 21/12/2022	Spot Bond	7.74500	56.74582		7.74500	56.73404			0	0.00
R343C	On 21/06/2023	Spot Bond	7.70500	54.79792		7.70500	54.78660			0	0.00
R344C	On 21/12/2023	Spot Bond	7.66500	52.93730		7.66500	52.92642			0	0.00
R345C	On 21/06/2024	Spot Bond	8.20000	48.68696		8.20000	48.67627			0	0.00
R346C	On 21/12/2024	Spot Bond	8.16000	46.93967		8.16000	46.92942			0	0.00
R347C	On 21/06/2025	Spot Bond	8.12000	45.27253		8.12000	45.26268			0	0.00
R348C	On 21/12/2025	Spot Bond	8.08000	43.68141		8.08000	43.67196			0	0.00
R349C	On 21/06/2026	Spot Bond	8.04000	42.16245		8.04000	42.15337			0	0.00
R350C	On 21/12/2026	Spot Bond	8.00000	40.71200		8.00000	40.70328			0	0.00
R351C	On 21/06/2027	Spot Bond	7.96000	39.32660		7.96000	39.31822			0	0.00
R352C	On 21/12/2027	Spot Bond	7.92000	38.00300		7.92000	37.99494			0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	103.62150			1,000,000,000	1,000,000,000.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	104.28488			0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	103.09242			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RCSB07	On 10/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.62603			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		31.34914		100.00000	31.27320			0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		16.09222		100.00000	16.05280			0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		29.66666		100.00000	29.59480			0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		93.94261		100.00000	93.70775			0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		40.85967		100.00000	40.76069			0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		16.83331		100.00000	16.79254			0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		20.53809		100.00000	20.48513			0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.56053		100.00000	8.53654			0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		15.61583		100.00000	15.57556			0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		12.65166		100.00000	12.61904			0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.73297		100.00000	9.70787			0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.53456			0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.49378			0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.85431			0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.89761			0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.81740			0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.03014			0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.25216			0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.76274			0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.79470			0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.01354			0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.84740			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RED101	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84107			0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000	16.91367		100.00000	16.87270			0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	11.86494		100.00000	11.83620			0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000	9.83025		100.00000	9.80643			0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000	9.08355		100.00000	9.06154			0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.03956			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.87919			0	50,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.33580			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.62619			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.96344			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.81912			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.61104			0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.07597			0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.62553			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	87.09243			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	85.04549			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	93.96060			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	93.18118			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.21156			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	82.56427			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	96.54109			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	107.21468		12.35000	107.17919			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	15.62188		100.00000	15.58404			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.47054			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.02237		100.00000	6.00794			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		32.76800		100.00000	40.85968			0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		60.38083		100.00000	60.23456			0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.32843		100.00000	13.22967			0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		44.21602		100.00000	44.10890			0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	102.18393			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	80.30075			0	0.00
RW21	On 21/04/2021	Spot Bond	9.28500		105.08529		9.28500	105.05924			0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.65000		99.89249		9.65000	99.86676			0	0.00
RW28	On 10/12/2028	Spot Bond	9.98000		86.10443		9.98000	102.64998			0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.83611			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.92500		104.99093		7.92500	104.96875			0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		110.64100		10.00000	110.61200			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.90088			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.44000		101.39573		9.44000	101.37018			0	1,000,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	102.37951			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.54952			0	20,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	102.88696			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.08944			0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.67385			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	100.90237			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	101.78882			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBK22	On 28/05/2025	Spot Bond	0.00000		100.00000		0.00000	101.03525			0	0.00
SBK23	On 28/05/2027	Spot Bond	11.73000		100.15303		11.73000	100.40896			1,000,000,000	2,500,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.03500		100.47560		9.03500	100.45134			0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.45500		105.24528		7.45500	105.22409			0	400,000,000.00
SBN29	On 15/09/2015	Spot Bond	8.04500		105.12801		8.04500	105.10519			2,227,195,800	0.00
SBN31	On 15/09/2015	Spot Bond	7.21500		105.29306		7.21500	105.27253			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.59000		101.86932		8.59000	101.84604			11,329,857,400	0.00
SBN34	On 15/09/2015	Spot Bond	7.36000		105.26419		7.36000	105.24326			0	0.00
SBN35	On 15/09/2015	Spot Bond	8.08500		105.12006		8.08500	105.09714			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.43405			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.05988			0	0.00
SBS13	On 22/09/2017	Spot Bond	8.06000		104.23575		8.06000	104.21337			0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.75452			0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.29266			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.42722			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.67500		102.62887		9.67500	102.60238			0	0.00
SBS20	On 15/05/2026	Spot Bond	10.16000		100.70850		10.16000	100.68138			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.19392			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.04821			0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.91545			0	0.00
SBS25	On 24/05/2019	Spot Bond	8.85500		101.09150		8.85500	101.06770			400,000	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		26.37160		100.00000	26.31259			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.67000		106.46126		9.67000	106.43349			0	2,570,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.22031			0	150,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS29	On 12/06/2019	Spot Bond	9.48000	98.03828	9.48000	98.01347	0.00	0	0.00			
SBS3	On 25/05/2026	Spot Bond	10.17000	88.15020	10.17000	88.12643	0.00	0	0.00			
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.67932	0.00	0	0.00			
SBS31	On 27/06/2027	Spot Bond	9.91000	99.79092	9.91000	99.76455	0.00	0	0.00			
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.33729	0.00	0	0.00			
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.34646	0.00	0	0.00			
SBS34	On 19/09/2024	Spot Bond	10.06000	103.22564	10.06000	103.19811	0.00	0	1,450,000,000.00			
SBS35	On 29/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.32784	0.00	0	230,000,000.00			
SBS36	On 29/01/2020	Spot Bond	0.00000	100.00000	0.00000	101.41093	0.00	0	0.00			
SBS37	On 29/01/2020	Spot Bond	9.16000	99.15503	9.16000	99.13050	0.00	0	0.00			
SBS38	On 29/01/2025	Spot Bond	10.32000	96.61584	10.32000	96.58899	0.00	0	1,500,000,000.00			
SBS39	On 29/01/2030	Spot Bond	10.87000	95.86446	10.87000	95.83642	0.00	0	0.00			
SBS4	On 16/11/2021	Spot Bond	9.61500	96.44844	9.61500	96.42382	0.00	0	570,000,000.00			
SBS9	On 07/07/2016	Spot Bond	7.36500	103.84152	7.36500	103.82078	0.00	0	330,000,000.00			
SBSI11	On 07/12/2023	Spot Bond	2.28500	124.94226	2.28500	275.60719	0.00	0	0.00			
SBSI12	On 31/01/2017	Spot Bond	1.26000	132.60148	1.26000	133.83141	0.00	2,000,000,000	1,000,000,000.00			
SCM10U	On 15/09/2017	Spot Bond	100.00000	22.60759	100.00000	22.55281	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	101.71633	0.00	0	0.00			
SHF01	On 15/12/2016	Spot Bond	100.00000	34.56401	100.00000	34.48027	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
SHI02	On 01/10/2021	Spot Bond	0.00000		168.47841	0.00000	82.63494		0.00		0	0.00
SHI05	On 31/01/2017	Spot Bond	1.92000		118.15345	1.92000	132.49499		0.00		0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.67418	6.50000	101.65641		0.00		0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.43438		0.00		0	100,000,000.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.56521		0.00		0	0.00
SHS05	On 29/06/2017	Spot Bond	8.69000		100.29432	8.69000	100.27102		0.00		0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.20337		0.00		0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.06864		0.00		0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.27352		0.00		0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		36.90329	100.00000	36.81389		0.00		0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.64100	10.00000	110.61200		0.00		0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.51174		0.00		0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.46750		0.00		0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		52.20318	100.00000	52.07671		0.00		0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		40.56062	100.00000	40.46237		0.00		0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		41.99545	100.00000	41.89372		0.00		0	0.00
SHS19	On 10/09/2017	Spot Bond	9.53000		104.47096	9.53000	104.44453		0.00		1,300,000,000	650,000,000.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.75600		0.00		0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.94282		0.00		0	0.00
SHS23	On 29/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.14768		0.00		0	0.00
SHS24	On 29/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.15320		0.00		0	0.00
SHS25	On 29/06/2020	Spot Bond	9.81500		100.26795	9.81500	100.24171		0.00		100,000	100,000.00
SHS26	On 29/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.12864		0.00		0	0.00
SLI2	On 15/08/2016	Spot Bond	7.97500		105.49789	7.97500	105.47510		0.00		0	1,140,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SLI3	On 15/08/2023	Spot Bond	9.18500		100.66527		9.18500	102.08491			0	2,150,000,000.00
SNT01	On 15/09/2017	Spot Bond	8.59000		101.86932		8.59000	101.84604			0	4,270,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.95728			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.97620			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.35170			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.91774			0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.94248			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.90575			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.29000		101.46352		8.29000	101.44101			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.98506			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.80375			0	0.00
SSA06	On 16/04/2020	Spot Bond	9.50500		96.33694		9.50500	96.31251			300,000	3,170,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.78742			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.22510			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.52637			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.48500		89.90492		9.48500	89.88216			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.48500		89.90492		9.48500	89.88216			0	0.00
SSN007	On 15/01/2020	Spot Bond	9.19000		92.79491		9.19000	92.77187			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.39783			0	0.00
SSN009	On 15/09/2017	Spot Bond	8.07000		102.89130		8.07000	102.86919			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.40000		113.63683		2.40000	114.03021			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.84500		97.87287		8.84500	97.84973			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		104.30274		8.50000	100.94149			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN017	On 21/12/2026	Spot Bond	10.30000	101.77587	10.30000	101.74795		0.00		0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.68293		0.00		0	0.00
SSN021	On 28/02/2031	Spot Bond	10.59000	75.27802	10.59000	75.25691		0.00		0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.64636		0.00		0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	99.79494		0.00		0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.24553		0.00		0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000	0.00000	99.77093		0.00		0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.17498		0.00		0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.89447		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	100.41331		0.00		0	0.00
SSN034	On 02/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.76470		0.00		0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.07410		0.00		0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.73722		0.00		0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	98.80501		0.00		0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	98.80459		0.00		0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000	100.00000	0.00000	98.90906		0.00		0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.30892		0.00		0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.24238		0.00		0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.25563		0.00		0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.25774		0.00		0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.23790		0.00		0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.18473		0.00		0	0.00
SY1247	On 28/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.05955		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
SY1248	On 08/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.85838			0	0.00
SY1249	On 10/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.82934			0	0.00
SY1250	On 16/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.73195			0	0.00
SY1251	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.51781			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.42500		104.68368		6.42500	104.66554			0	0.00
SZ25	On 30/09/2025	Spot Bond	8.91000		102.98155		8.91000	102.95702			0	250,000,000.00
T12A10	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.93630			0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.00100			0	0.00
T12A12	On 21/02/2048	Spot Bond	9.42000		97.20516		9.42000	100.02624			0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		60.48039		100.00000	60.33388			0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.47843			0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.21150			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.68654			0	2,200,000,000.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.26551			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.27876			0	0.00
TFS131	On 20/11/2015	Spot Bond	100.00000		86.83700		100.00000	86.71605			0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.56943			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.30946			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.29969			0	0.00
TFS135	On 06/07/2018	Spot Bond	100.00000		16.68942		100.00000	100.00000			0.00	56,300,000,000 40,000,000,000.00
TFS136	On 06/07/2020	Spot Bond	100.00000		10.29062		100.00000	100.00000			0.00	65,000,000,000 40,000,000,000.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.32841			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.62500		104.91009		7.62500	104.88840			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.56729		0.00	0	0.00	
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.60924		0.00	0	0.00	
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.67276	7.83000	103.65077		0.00	0	0.00	
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.54422		0.00	0	0.00	
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.59666		0.00	0	0.00	
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.73213		0.00	0	0.00	
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.54422		0.00	0	0.00	
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.59666		0.00	0	0.00	
TH10A9	On 18/07/2017	Spot Bond	7.16000	86.68980	7.16000	103.33874		0.00	0	0.00	
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.69941		0.00	0	0.00	
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.69102		0.00	0	0.00	
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.89222		0.00	0	0.00	
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.86498		0.00	0	0.00	
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	102.68719		0.00	0	0.00	
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.59317		0.00	0	0.00	
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.54213		0.00	0	0.00	
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.60924		0.00	0	0.00	
TH11A3	On 18/07/2018	Spot Bond	8.73000	104.09437	8.73000	104.06980		0.00	0	0.00	
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.28622		0.00	0	0.00	
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.59666		0.00	0	0.00	
TH11A6	On 18/07/2041	Spot Bond	9.00500	93.74054	9.00500	101.72666		0.00	0	0.00	
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.11370		0.00	0	0.00	
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.61311		0.00	0	0.00	
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.70360		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
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.68054			0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.68885			0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.88803			0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.87965			0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.82347			0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.54092			0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.54928			0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.52763			0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	100.92392			0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.95484			0	0.00
TH12A3	On 21/08/2019	Spot Bond		9.37000	101.61794		9.37000	102.72803			0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.93630			0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.97957			0	0.00
TH12A6	On 21/08/2019	Spot Bond		9.28000	100.70146		9.28000	100.67623			0	0.00
TH12A7	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.95111			0	0.00
TH12A8	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.00100			0	0.00
TH12A9	On 21/02/2048	Spot Bond		9.39000	89.75216		9.39000	99.52709			0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.03514			0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.03514			0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.05710			0	0.00
TH12B4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.05710			0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.13378			0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.13378			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12C3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.15675			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.15550			0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.53249			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.53249			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.74854			0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.55301			0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.61521			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.03336		101.06155	7.01596			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	101.76176			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.58365			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.95042			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.58365			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.60469			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.61521			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.57103			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.60469			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.72040			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.72040			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.72040			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.88867			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.93073			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.87815			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.71880			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.77130			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.75030			0	0.00
TL20	On 22/02/2020	Spot Bond	9.65000		89.02114		9.65000	88.96574			0	570,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		110.64100		10.00000	110.61200			0	0.00
TN17	On 14/11/2017	Spot Bond	8.34000		103.24645		8.34000	103.22353			0	9,800,000,000.00
TN20	On 17/09/2020	Spot Bond	9.64500		106.59691		9.64500	106.56963			280,200,000	12,310,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.77078		100.00000	1.76645			0	0.00
TN23	On 06/11/2023	Spot Bond	9.88000		106.93275		9.88000	106.90473			0	10,370,000,000.00
TN25	On 19/08/2025	Spot Bond	10.02000		100.34046		10.02000	100.31336			0	13,050,000,000.00
TN27	On 14/11/2027	Spot Bond	10.06000		93.18249		10.06000	93.15765			500,000	8,770,000,000.00
TN30	On 09/10/2030	Spot Bond	10.47000		102.74596		10.47000	102.71733			0	3,220,000,000.00
TN40	On 09/10/2040	Spot Bond	10.80500		102.10541		10.80500	102.07606			0	2,100,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.52102			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.78725			0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.08112			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.10801			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.11076			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.24336			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.51818			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	101.10942			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.64100		10.00000	110.61200			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.99999			0	50,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.99998			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.92981			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.60549			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.18757		10.00000	100.16075			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.18290		9.75000	100.15674			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.18238		100.00000	10.15612			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.41569			0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.44085			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000	8.08411		100.00000	8.06452			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000	8.61259		100.00000	8.59171			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.45481			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000	8.92966		100.00000	8.90803			0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.45760			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000	9.19390		100.00000	9.17162			0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.53549			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000	12.41757		100.00000	12.38749			0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.70651			0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000	15.95833		100.00000	15.91967			0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.44308		100.00000	13.41051			0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.94414			0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.68915			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.42783			0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.15947			0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.89446			0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	104.28501			0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	103.09016			0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.84048			0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	97.35111			0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	97.03761			0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	96.33908			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	96.11304			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		100.00000		0.00000	95.77345			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		100.00000		0.00000	95.45736			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	95.09596			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	94.82678			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000		100.00000		0.00000	97.65900			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000		100.00000		0.00000	94.07053			0	0.00
TSP191	On 26/05/2016	Spot Bond	0.00000		100.00000		0.00000	93.74427			0	0.00
TSP192	On 09/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.40096			0	0.00
TSP193	On 23/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.78767			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.51747		100.00000	14.48229			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.86904			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.25415			0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.49773			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC093	On 13/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.46207			0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.42641			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.42825			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.37292			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.32125			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.03592			0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.88267			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.75082			0	0.00
TWC101	On 26/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.61321			0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.72055			0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.75392			0	0.00
TWC104	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.24471			0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.62832			0	0.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.67842			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.49577			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.62439			0	0.00
UG21	On 02/03/2021	Spot Bond	9.31500	109.64981		9.31500	109.62269			0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000	7.85290		100.00000	7.83719			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000	7.98072		100.00000	7.94653			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	7.67164		100.00000	7.65629			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000	7.89010		100.00000	7.85629			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	103.15251			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.10926			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
VKC07U	On 04/09/2015	Spot Bond	100.00000		86.08491	100.00000	85.88235		0.00		0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	102.00146		0.00		0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.21589		0.00		0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.24597		0.00		0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.24765		0.00		0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.14201		0.00		0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.14585		0.00		0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		100.00000	0.00000	101.22678		0.00		0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.58614		0.00		0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.37309	100.00000	7.35834		0.00		0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000		7.64375	100.00000	7.61099		0.00		0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.19183	100.00000	7.17744		0.00		0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000		7.55312	100.00000	7.52076		0.00		0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00033	100.00000	0.00033		0.00		0	0.00
WS04	On 30/05/2016	Spot Bond	7.11500		105.87227	7.11500	105.85215		0.00		0	2,400,000,000.00
WS05	On 01/08/2018	Spot Bond	1.19000		246.20302	1.19000	246.12484		0.00		0	0.00
WSP2	On 28/05/2017	Spot Bond	7.69000		103.22952	7.69000	103.20835		0.00		240,000,000	12,140,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.09000		103.94994	8.09000	103.92754		0.00		0	0.00
WSP4	On 28/05/2020	Spot Bond	8.39500		103.34929	8.39500	103.32619		0.00		0	0.00
WSP5	On 28/05/2021	Spot Bond	8.61500		102.71218	8.61500	102.68864		0.00		0	0.00
Z020	On 19/10/2015	Spot Bond	5.84500		98.36186	5.84500	98.34637		0.00		0	0.00
Z083	On 30/09/2019	Spot Bond	7.48000		73.29318	7.48000	73.27856		0.00		0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		77.65957	100.00000	77.49469		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	
ZA029		On 20/09/2016	Spot Bond							0.00	0	0.00
Total for j-Bonds :										0.00	18,424,107,900	47 441 840 300.00
Grand Total:										0.00	18,424,180,632	47 445 079 758.00