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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/06/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
Derivatives													
\$ / R	On 03/06/2015	Any day expiry		12.25370	12.25370		12.17380	12.17380		17.12	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	11.95	Call	307.05090	0.30705	246.94630	0.24695	307.051	20.04	0.00	0	10,000.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	43.96640	0.04397	43.39340	0.04339	43.966	17.79	0.00	0	10,000.00
\$ / R	On 04/06/2015	Any day expiry		12.25370	12.25370		12.17580	12.17580		17.36	0.00	0	0.00
\$ / R	On 04/06/2015	Any day expiry	11.60	Put	0.40760	0.00041	2.32180	0.00232	0.408	23.52	0.00	0	5,500.00
\$ / R	On 04/06/2015	Any day expiry	12.45	Call	21.09430	0.02109	23.90130	0.02390	21.094	19.20	0.00	0	5,500.00
\$ / R	On 08/06/2015	Any day expiry		12.26180	12.26180		12.18410	12.18410		16.26	0.00	0	0.00
\$ / R	On 08/06/2015	Any day expiry	12.01	Put	30.91650	0.03092	56.44150	0.05644	30.917	17.27	0.00	0	2,000.00
\$ / R	On 09/06/2015	Any day expiry		12.26380	12.26380		12.18620	12.18620		16.19	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future		12.26940	12.26940		12.19230	12.19230		16.03	0.00	37,013	882,648.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	0.09920	0.00010	0.21750	0.00022	0.099	24.34	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	0.10550	0.00011	0.23490	0.00023	0.106	24.14	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	0.12310	0.00012	0.28510	0.00029	0.123	23.65	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	0.22030	0.00022	0.58180	0.00058	0.220	21.88	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	0.23560	0.00024	0.63030	0.00063	0.236	21.68	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	1.12470	0.00112	1.86510	0.00187	1.125	18.87	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	791.50520	0.79151	715.26330	0.71526	791.505	17.87	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	2.32100	0.00232	3.19300	0.00319	2.321	17.71	0.00	0	1,750.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	771.72100	0.77172	695.49300	0.69549	771.721	17.71	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	673.19660	0.67320	597.01140	0.59701	673.197	16.94	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	624.26960	0.62427	549.49030	0.54949	624.270	16.55	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	11.86650	0.01187	18.84590	0.01885	11.867	16.44	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	13.47880	0.01348	21.51240	0.02151	13.479	16.42	0.00	0	1,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.93	Call	368.43480	0.36843	308.72570	0.30873	368.435	16.31	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Call	311.47580	0.31148	258.52820	0.25853	311.476	16.25	0.00	0	11,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	42.07580	0.04208	66.22820	0.06623	42.076	16.25	0.00	0	34,801.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	46.53530	0.04654	72.80640	0.07281	46.535	16.23	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	280.75050	0.28075	232.10820	0.23211	280.750	16.21	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	217.19810	0.21720	179.00400	0.17900	217.198	16.13	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.15	Call	204.21450	0.20421	168.41480	0.16841	204.215	16.12	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.22	Call	162.27100	0.16227	135.30970	0.13531	162.271	16.06	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	123.75650	0.12376	105.19930	0.10520	123.756	16.28	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	87.46110	0.08746	75.80830	0.07581	87.461	16.79	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	60.66210	0.06066	54.00980	0.05401	60.662	17.29	0.00	0	31,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	291.26210	0.29126	361.70980	0.36171	291.262	17.29	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	48.34540	0.04835	43.88470	0.04388	48.345	17.60	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	41.44840	0.04145	38.16090	0.03816	41.448	17.80	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	36.88500	0.03688	34.34380	0.03434	36.885	17.95	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	738.57580	0.73858	815.88860	0.81589	738.576	19.66	0.00	501	0.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	7.97580	0.00798	8.18860	0.00819	7.976	19.66	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	2.98490	0.00298	3.14220	0.00314	2.985	20.53	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	983.20720	0.98321	1,060.45010	1.06045	983.207	20.65	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	1.00980	0.00101	1.17230	0.00117	1.010	21.48	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	0.84380	0.00084	1.04380	0.00104	0.844	21.64	0.00	0	51,500.00
\$ / R	On 25/06/2015	Any day expiry			12.29290	12.29290	12.21880	12.21880		15.20	0.00	0	1,300.00
\$ / R	On 26/06/2015	Any day expiry			12.29470	12.29470	12.22080	12.22080		15.22	0.00	0	4,394.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	0.68200	0.00068	0.85600	0.00086	0.682	18.63	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	2.67750	0.00268	3.35760	0.00336	2.678	17.10	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	133.13940	0.13314	117.61040	0.11761	133.139	15.89	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.42920	0.00043	0.39790	0.00040	0.429	32.43	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.30190	12.30190	12.22900	12.22900		14.99	0.00	0	15,883.00
\$ / R	On 06/07/2015	Any day expiry			12.31280	12.31280	12.24130	12.24130		14.87	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	199.38080	0.19938	178.26600	0.17827	199.381	15.17	0.00	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry			12.32880	12.32880	12.25580	12.25580		14.96	0.00	0	2,492.00
\$ / R	On 20/07/2015	Any day expiry			12.34480	12.34480	12.27020	12.27020		14.90	0.00	0	2,373.00
\$ / R	On 29/07/2015	Any day expiry			12.36530	12.36530	12.28870	12.28870		14.87	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	3.89000	0.00389	4.76680	0.00477	3.890	15.68	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	9.83280	0.00983	12.82410	0.01282	9.833	14.47	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	177.00320	0.17700	160.80170	0.16080	177.003	16.07	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	9.43620	0.00944	8.93560	0.00894	9.436	30.96	0.00	0	300.00
\$ / R	On 25/08/2015	Any day expiry			12.42420	12.42420	12.34540	12.34540		14.74	0.00	0	0.00
\$ / R	On 25/08/2015	Any day expiry	12.17	Call	482.38200	0.48238	439.00470	0.43900	482.382	14.38	0.00	0	8,000.00
\$ / R	On 27/08/2015	Any day expiry			12.42850	12.42850	12.34960	12.34960		14.88	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	10.25200	0.01025	11.70920	0.01171	10.252	15.35	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	22.22240	0.02222	26.11100	0.02611	22.222	14.44	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	192.73360	0.19273	178.62980	0.17863	192.734	16.48	0.00	0	250.00

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\$ / R	On 27/08/2015	Any day expiry	16.50	Call	21.21870	0.02122	20.54880	0.02055	21.219	30.02	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.43710	12.43710	12.35810	12.35810		14.80	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.45870	12.45870	12.37960	12.37960		14.81	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.46740	12.46740	12.38830	12.38830		14.79	0.00	6,159	223,170.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	8.82270	0.00882	10.24990	0.01025	8.823	15.70	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,877.00320	1.87700	1,799.43150	1.79943	1,877.003	15.60	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	21.08410	0.02108	23.98580	0.02399	21.084	14.73	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,489.35330	1.48935	1,413.25440	1.41325	1,489.353	14.69	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	21.95330	0.02195	24.95440	0.02495	21.953	14.69	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,328.22080	1.32822	1,253.46370	1.25346	1,328.221	14.30	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	32.69570	0.03270	37.82480	0.03782	32.696	14.23	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	35.99250	0.03599	41.63120	0.04163	35.993	14.20	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	40.50190	0.04050	46.82930	0.04683	40.502	14.16	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	64.88370	0.06488	74.79090	0.07479	64.884	14.01	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	70.66480	0.07066	81.38750	0.08139	70.665	13.98	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	947.50890	0.94751	880.43840	0.88044	947.509	13.94	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	80.10890	0.08011	92.13840	0.09214	80.109	13.94	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	83.47400	0.08347	95.95850	0.09596	83.474	13.93	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	119.05200	0.11905	136.15980	0.13616	119.052	13.80	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	646.93960	0.64694	595.26490	0.59526	646.940	14.02	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	179.53960	0.17954	206.96490	0.20696	179.540	14.02	0.00	0	27,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	621.62210	0.62162	571.61860	0.57162	621.622	14.09	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	597.02020	0.59702	548.69840	0.54870	597.020	14.16	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	584.98590	0.58499	537.51040	0.53751	584.986	14.19	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	567.26800	0.56727	521.06780	0.52107	567.268	14.24	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	527.48770	0.52749	484.26420	0.48426	527.488	14.36	0.00	0	840.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	511.10140	0.51110	469.15170	0.46915	511.101	14.41	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	382.70560	0.38271	353.17000	0.35317	382.706	14.93	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	281.50830	0.28151	261.52130	0.26152	281.508	15.82	0.00	0	1,600.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	762.61760	0.76262	0.00000	0.00000	762.618	16.40	0.00	501	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	216.70910	0.21671	203.32470	0.20332	216.709	16.58	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	214.62750	0.21463	201.43740	0.20144	214.628	16.61	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	208.51790	0.20852	195.90230	0.19590	208.518	16.71	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	157.47660	0.15748	149.61160	0.14961	157.477	17.67	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	94.30730	0.09431	91.65730	0.09166	94.307	19.58	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	74.92510	0.07493	73.62380	0.07362	74.925	20.52	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	67.24350	0.06724	66.43940	0.06644	67.244	21.00	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	61.45230	0.06145	61.00320	0.06100	61.452	21.41	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.49770	12.49770	12.41860	12.41860		14.91	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	19.12180	0.01912	21.26550	0.02127	19.122	15.18	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	36.06720	0.03607	39.74360	0.03974	36.067	14.35	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	59.76000	0.05976	68.45880	0.06846	59.760	14.04	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	208.37400	0.20837	197.46030	0.19746	208.374	17.15	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	115.92790	0.11593	112.57480	0.11257	115.928	19.38	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	34.78660	0.03479	32.76890	0.03277	34.787	28.92	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.50200	12.50200	12.42290	12.42290		14.93	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.56250	12.56250	12.48360	12.48360		15.01	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	28.89930	0.02890	31.54180	0.03154	28.899	15.18	0.00	0	300.00

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\$ / R	On 28/10/2015	Any day expiry	11.15	Put	49.52740	0.04953	53.95500	0.05396	49.527	14.37	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	223.09700	0.22310	214.13010	0.21413	223.097	17.83	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	51.39810	0.05140	51.46670	0.05147	51.398	28.21	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.62310	12.62310	12.54420	12.54420		15.06	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	37.96600	0.03797	40.69090	0.04069	37.966	15.16	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	61.20530	0.06121	65.63330	0.06563	61.205	14.37	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	234.21420	0.23421	226.65840	0.22666	234.214	18.47	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	56.95170	0.05695	54.93290	0.05493	56.952	27.90	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.65190	12.65190	12.57310	12.57310		15.13	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.65880	12.65880	12.57990	12.57990		15.13	0.00	2,924	98,282.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,760.72130	1.76072	1,684.87420	1.68487	1,760.721	14.79	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	51.92130	0.05192	54.97420	0.05497	51.921	14.79	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,714.22490	1.71422	1,638.62270	1.63862	1,714.225	14.68	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,530.58060	1.53058	1,456.14880	1.45615	1,530.581	14.25	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,351.36780	1.35137	1,280.77000	1.28077	1,351.368	13.81	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	130.24730	0.13025	142.54220	0.14254	130.247	13.77	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	161.14170	0.16114	176.59320	0.17659	161.142	13.75	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	173.38830	0.17339	190.06100	0.19006	173.388	13.74	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	199.90100	0.19990	219.14710	0.21915	199.901	13.72	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	229.22240	0.22922	255.10920	0.25511	229.222	13.70	0.00	0	116,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.04	Call	863.56710	0.86357	811.92530	0.81193	863.567	13.79	0.00	0	1,312.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	827.97690	0.82798	778.40800	0.77841	827.977	13.92	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	799.31230	0.79931	751.47990	0.75148	799.312	14.03	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	442.09490	0.44209	420.65760	0.42066	442.095	16.06	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	414.06610	0.41407	394.82840	0.39483	414.066	16.32	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	388.18610	0.38819	371.00230	0.37100	388.186	16.59	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	334.21060	0.33421	321.10770	0.32111	334.211	17.23	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	322.31930	0.32232	310.06870	0.31007	322.319	17.39	0.00	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	198.12060	0.19812	194.08610	0.19409	198.121	19.66	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	157.36270	0.15736	155.85890	0.15586	157.363	20.85	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	148.32870	0.14833	147.36240	0.14736	148.329	21.18	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	146.35930	0.14636	145.50740	0.14551	146.359	21.25	0.00	0	56,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	128.92810	0.12893	133.90820	0.13391	128.928	24.51	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.68190	12.68190	12.60270	12.60270		15.20	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	44.62070	0.04462	46.77840	0.04678	44.621	15.03	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	70.17340	0.07017	73.56510	0.07357	70.173	14.31	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	238.98280	0.23898	232.97390	0.23297	238.983	19.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	58.74970	0.05875	59.81710	0.05982	58.750	27.37	0.00	0	300.00
\$ / R	On 27/01/2016	Any day expiry			12.76710	12.76710	12.68700	12.68700		15.20	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	188.91270	0.18891	204.39230	0.20439	188.913	13.61	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	259.37840	0.25938	254.90790	0.25491	259.378	19.49	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.80400	12.80400	12.72340	12.72340		15.27	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	146.07480	0.14607	156.27700	0.15628	146.075	13.54	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	202.38390	0.20238	208.25830	0.20826	202.384	21.58	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.83400	12.83400	12.75300	12.75300		15.33	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	196.71510	0.19672	210.39790	0.21040	196.715	13.55	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	264.67560	0.26468	262.12950	0.26213	264.676	20.08	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			12.86880	12.86880	12.78760	12.78760		15.32	0.00	0	272.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future			12.87570		12.87570		12.79450	12.79450		15.30	505	5,304.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	81.71790		0.08172	85.01810	0.08502	81.718		14.20	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	141.58650		0.14159	151.10520	0.15111	141.586		13.40	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	201.31120		0.20131	215.99880	0.21600	201.311		13.52	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	209.47870		0.20948	224.85530	0.22486	209.479		13.54	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	232.34380		0.23234	249.63060	0.24963	232.344		13.58	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	244.37980		0.24438	262.65080	0.26265	244.380		13.60	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	296.61250		0.29661	319.04470	0.31904	296.613		13.68	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	420.71880		0.42072	409.38880	0.40939	420.719		17.92	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	360.08480		0.36008	352.52840	0.35253	360.085		18.79	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	321.77260		0.32177	316.63680	0.31664	321.773		19.41	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	236.04970		0.23605	240.16760	0.24017	236.050		22.65	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	232.28790		0.23229	238.93770	0.23894	232.288		25.70	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	39.42310		0.03942	41.21830	0.04122	39.423		26.51	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			12.91070		12.91070	12.82940	12.82940			15.41	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	205.13780		0.20514	220.09430	0.22009	205.138		13.51	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	275.40350		0.27540	273.88090	0.27388	275.403		20.79	0	250.00
\$ / R	On 26/04/2016	Any day expiry			12.97600		12.97600	12.89440	12.89440			15.49	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	210.87640		0.21088	226.24600	0.22625	210.876		13.48	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	288.15130		0.28815	289.87470	0.28987	288.151		21.69	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.04820		13.04820	12.96630	12.96630			15.66	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	214.70080		0.21470	231.90570	0.23191	214.701		13.39	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	319.82140		0.31982	325.61450	0.32561	319.821		23.11	0	250.00
\$ / R	On 09/06/2016	Any day expiry			13.07740		13.07740	12.99520	12.99520			15.66	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.08600		13.08600	13.00380	13.00380			15.77	0	2,100.00
\$ / R	On 28/06/2016	Any day expiry			13.11820		13.11820	13.03590	13.03590			15.79	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	221.53250		0.22153	237.68530	0.23769	221.533		13.39	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	353.75470		0.35375	357.14810	0.35715	353.755		24.48	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.18040		13.18040	13.09790	13.09790			16.02	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	233.88420		0.23388	243.23620	0.24324	233.884		13.54	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	376.91180		0.37691	377.65080	0.37765	376.912		25.65	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.24470		13.24470	13.16210	13.16210			16.12	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	242.55940		0.24256	252.23220	0.25223	242.559		13.61	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	348.23880		0.34824	337.14400	0.33714	348.239		25.58	0	250.00
\$ / R	On 15/09/2016	Any day expiry			13.08560		13.08560	13.08560	13.08560			16.05	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.29620		13.29620	13.21340	13.21340			16.20	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.31550		13.31550	13.23270	13.23270			16.20	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	247.64910		0.24765	262.02540	0.26203	247.649		13.59	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	321.60150		0.32160	320.29860	0.32030	321.602		25.30	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.37550		13.37550	13.29250	13.29250			16.28	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	253.06380		0.25306	264.90790	0.26491	253.064		13.60	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	296.64400		0.29664	295.77410	0.29577	296.644		25.08	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.44630		13.44630	13.36310	13.36310			16.42	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	259.59980		0.25960	269.04310	0.26904	259.600		13.64	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	274.20000		0.27420	269.04540	0.26905	274.200		24.96	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.48060		13.48060	13.39730	13.39730			16.48	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.49130		13.49130	13.40800	13.40800			16.48	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	255.23980		0.25524	265.80340	0.26580	255.240		13.47	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest	
\$ / R	On 19/12/2016		Foreign Exchange Future	19.81	Call	247.48660	0.24749	239.73130	0.23973	247.487	24.53	0.00	0	250.00
\$ / R MAXI	On 12/06/2015		Foreign Exchange Future			12.26940	12.26940	12.19230	12.19230		16.03	0.00	166	718.00
\$ / R MAXI	On 14/09/2015		Foreign Exchange Future			12.46740	12.46740	12.38830	12.38830		14.79	0.00	38	318.00
\$ / R MAXI	On 11/12/2015		Foreign Exchange Future			12.65880	12.65880	12.57990	12.57990		15.13	0.00	0	24.00
\$ / R MAXI	On 14/03/2016		Foreign Exchange Future			12.87570	12.87570	12.79450	12.79450		15.30	0.00	5	31.00
£ / R	On 12/06/2015		Foreign Exchange Future			18.67230	18.67230	18.59940	18.59940		14.34	0.00	65	29,026.00
£ / R	On 12/06/2015	17.00	Put	0.34650	0.00035	0.74700	0.00075		0.346	18.82	0.00	0	17,000.00	
£ / R	On 12/06/2015	20.00	Call	3.52320	0.00352	4.55760	0.00456		3.523	18.44	0.00	0	17,000.00	
£ / R	On 14/09/2015		Foreign Exchange Future			18.96080	18.96080	18.88560	18.88560		15.23	0.00	0	3,980.00
£ / R	On 14/09/2015	18.00	Put	184.24310	0.18424	204.94530	0.20495		184.243	13.47	0.00	0	16,500.00	
£ / R	On 14/09/2015	18.16	Put	229.04480	0.22904	253.59090	0.25359		229.045	13.53	0.00	0	16,500.00	
£ / R	On 14/09/2015	18.50	Put	347.64450	0.34764	380.97550	0.38098		347.644	13.66	0.00	0	18,900.00	
£ / R	On 14/09/2015	20.50	Call	165.20770	0.16521	158.04640	0.15805		165.208	15.94	0.00	0	20,000.00	
£ / R	On 11/12/2015		Foreign Exchange Future			19.24290	19.24290	19.16860	19.16860		14.05	0.00	0	9,392.00
£ / R	On 11/12/2015	17.87	Put	225.86920	0.22587	243.75830	0.24376		225.869	13.22	0.00	0	830.00	
£ / R	On 11/12/2015	20.33	Call	449.65770	0.44966	435.90890	0.43591		449.658	15.51	0.00	0	16,500.00	
£ / R	On 11/12/2015	20.77	Call	363.07230	0.36307	352.81040	0.35281		363.072	16.12	0.00	0	18,900.00	
£ / R	On 14/03/2016		Foreign Exchange Future			19.56770	19.56770	19.49030	19.49030		14.26	0.00	0	2,035.00
¥ / R	On 12/06/2015		Foreign Exchange Future			0.09863	0.09863	0.09835	0.09835		14.29	0.00	0	11,732.00
¥ / R	On 14/09/2015		Foreign Exchange Future			0.10035	0.10035	0.10006	0.10006		13.09	0.00	0	7.00
¥ / R	On 11/12/2015		Foreign Exchange Future			0.10206	0.10206	0.10178	0.10178		15.08	0.00	0	0.00
€ / R	On 01/06/2015		Any day expiry			13.39840	13.39840	13.34990	13.34990		14.59	0.00	0	0.00
€ / R	On 12/06/2015		Foreign Exchange Future			13.38230	13.38230	13.37160	13.37160		14.79	0.00	116	147,374.00
€ / R	On 12/06/2015	12.25	Put	0.27890	0.00028	0.39750	0.00040		0.279	18.02	0.00	0	27,000.00	
€ / R	On 12/06/2015	12.65	Put	2.77290	0.00277	3.34710	0.00335		2.773	15.92	0.00	0	200.00	
€ / R	On 12/06/2015	13.40	Put	146.21240	0.14621	162.51820	0.16252		146.212	14.79	0.00	0	7,300.00	
€ / R	On 12/06/2015	13.78	Call	29.57450	0.02957	34.87500	0.03487		29.574	16.23	0.00	0	35,000.00	
€ / R	On 12/06/2015	14.20	Call	4.82730	0.00483	6.60950	0.00661		4.827	18.03	0.00	0	27,000.00	
€ / R	On 12/06/2015	15.35	Call	0.06460	0.00006	0.11830	0.00012		0.065	23.67	0.00	0	7,300.00	
€ / R	On 14/09/2015		Foreign Exchange Future			13.61680	13.61680	13.60530	13.60530		13.51	0.00	100	25,926.00
€ / R	On 14/09/2015	12.26	Put	28.90600	0.02891	30.31940	0.03032		28.906	13.31	0.00	0	26,000.00	
€ / R	On 14/09/2015	12.70	Put	74.77840	0.07478	77.41610	0.07742		74.778	12.90	0.00	0	7,900.00	
€ / R	On 14/09/2015	12.90	Put	110.07090	0.11007	113.41340	0.11341		110.071	12.72	0.00	0	7,500.00	
€ / R	On 14/09/2015	13.03	Call	732.37700	0.73238	725.09610	0.72510		732.377	12.87	0.00	0	1,539.00	
€ / R	On 14/09/2015	14.60	Call	143.93600	0.14394	144.90450	0.14490		143.936	16.08	0.00	0	26,000.00	
€ / R	On 14/09/2015	14.90	Call	109.02160	0.10902	110.34530	0.11035		109.022	16.91	0.00	0	7,500.00	
€ / R	On 11/12/2015		Foreign Exchange Future			13.84740	13.84740	13.83730	13.83730		13.94	0.00	0	10,618.00
€ / R	On 11/12/2015	13.05	Put	196.33760	0.19634	197.41120	0.19741		196.338	12.73	0.00	0	6,682.00	
€ / R	On 11/12/2015	13.90	Put	592.01250	0.59201	598.87930	0.59888		592.013	14.05	0.00	0	6,076.00	
€ / R	On 11/12/2015	16.50	Call	119.35360	0.11935	121.31580	0.12132		119.354	19.88	0.00	0	6,682.00	
€ / R	On 14/03/2016		Foreign Exchange Future			14.11530	14.11530	14.10410	14.10410		14.20	0.00	0	3,000.00
€ / R	On 19/09/2016		Foreign Exchange Future			14.64480	14.64480	14.63680	14.63680		14.64	0.00	0	0.00
AIR03/R157	On 09/03/2016		Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
AL37	On 06/08/2015	Index Future			457.16500		457.16500		458.20700	458.20700			0.00	0	124.00
AL37	On 05/11/2015	Index Future			464.64700		464.64700		465.71900	465.71900			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			538.82100		538.82100		541.32700	541.32700			0.00	0	3.00
AL7T	On 05/11/2015	Index Future			547.64000		547.64000		550.20100	550.20100			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			491.62700		491.62700		494.14700	494.14700			0.00	0	510.00
ALBI	On 05/11/2015	Index Future			499.67300		499.67300		502.24800	502.24800			0.00	0	103.00
ALBI	On 04/02/2016	Index Future			508.18000		508.18000		510.80900	510.80900			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.34210		9.34210		9.32360	9.32360		12.24	0.00	0	13,982.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.04160		0.00004		0.06700	0.00007	0.042	18.75	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	0.42170		0.00042		0.63800	0.00064	0.422	17.20	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	7.90760		0.00791		10.05290	0.01005	7.908	14.90	0.00	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	215.51300		0.21551		201.51280	0.20151	215.513	13.76	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	30.01680		0.03002		28.61830	0.02862	30.017	13.36	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	11.09130		0.01109		10.42630	0.01043	11.091	14.48	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.44440		9.44440		9.42540	9.42540		11.67	0.00	0	1,962.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.54750		9.54750		9.52930	9.52930		13.40	0.00	0	41.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.67020		9.67020		9.65070	9.65070		13.22	0.00	0	1,000.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.78230		9.78230		9.76850	9.76850		15.40	0.00	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.92660		9.92660		9.91190	9.91190		11.80	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.96890		12.96890		12.92880	12.92880		15.02	0.00	0	7,258.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.22840		13.22840		13.18670	13.18670		14.23	0.00	0	1,607.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.97670		1.97670		1.96440	1.96440		14.87	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.99590		1.99590		1.98340	1.98340		13.94	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.79560		1.79560		1.79500	1.79500		17.68	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.82920		1.82920		1.82850	1.82850		12.12	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			124.78201		124.78201		125.70092	125.70092			0.00	0	0.00
EL28	On 05/11/2015	Bond Future			125.25684		125.25684		126.20188	126.20188			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33	On 06/08/2015	Bond Future	9.86053		83.30007		9.77448	83.91340			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.95006		80.86348		9.86108	81.48809			0	0.00
ES33	On 04/02/2016	Bond Future	10.03812		82.24187		9.94608	82.87824			0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
GOVI	On 06/08/2015	GOVI	488.25200		488.25200		490.56000	490.56000			3	458.00
GOVI	On 05/11/2015	GOVI	496.24300		496.24300		498.60300	498.60300			0	27.00
GOVI	On 04/02/2016	GOVI	504.69200		504.69200		507.10100	507.10100			0	0.00
I2025	On 06/08/2015	Bond Future	119.92933		119.92933		120.47538	120.47538			0	16.00
I2025	On 05/11/2015	Bond Future	121.87386		121.87386		122.43059	122.43059			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	125.08027		125.08027		125.49312	125.49312			50	3,627.00
I2038	On 05/11/2015	Bond Future	127.10829		127.10829		127.52971	127.52971			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	125.79858		125.79858		126.58794	126.58794			0	5,722.00
I2046	On 05/11/2015	Bond Future	126.43154		126.43154		127.24429	127.24429			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	133.06784		133.06784		134.82151	134.82151			0	3,821.00
I2050	On 05/11/2015	Bond Future	135.22524		135.22524		137.00938	137.00938			0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
IGOV	On 06/08/2015	Index Future	227.65300		227.65300		228.91200	228.91200			0	1,080.00
IGOV	On 05/11/2015	Index Future	231.37900		231.37900		232.66400	232.66400			0	17.00
IGOV	On 04/02/2016	Index Future	235.31800		235.31800		236.63000	236.63000			0	0.00
ILBI	On 06/08/2015	Index Future	617.78000		617.78000		620.92800	620.92800			0	159.00
ILBI	On 05/11/2015	Index Future	627.95700		627.95700		631.16700	631.16700			0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.14000		93.86000		6.14000	93.86000			0	7,500.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.24000		93.76000		6.24000	93.76000			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.33000		93.67000		6.33000	93.67000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.44000		93.56000		6.44000	93.56000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.56000		93.44000		6.56000	93.44000			0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.77000		93.23000		6.77000	93.23000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.95000		93.05000		6.95000	93.05000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.04000		92.96000		7.04000	92.96000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.31000	92.69000		7.31000	92.69000			0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.51000	92.49000		7.51000	92.49000			0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.66000	92.34000		7.66000	92.34000			0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.77000	92.23000		7.77000	92.23000			0	0.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.12510	0.12510		0.12430	0.12430			0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12480	0.12480		0.12370	0.12370			0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12440	0.12440		0.12360	0.12360			0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.06160	0.06160		0.06120	0.06120			0	22,300.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05790	0.05790		0.05710	0.05710			0	27,500.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05640	0.05640		0.05580	0.05580			0	112,080.00
NZ\$ / R	On 12/06/2015		Foreign Exchange Future	8.71120	8.71120		8.66720	8.66720		13.99	0	0.00
NZ\$ / R	On 01/07/2015		Any day expiry	8.72510	8.72510		8.68220	8.68220		35.90	0	0.00
NZ\$ / R	On 01/07/2015	8.65	Call	352.65150	0.35265		351.11650	0.35112	352.652	31.58	0	10,000.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.77640	8.77640		8.73190	8.73190		10.41	0	500.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.84590	8.84590		8.80220	8.80220		12.21	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.09070	1.09070		1.09670	1.09670			0	99.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.09220	1.09220		1.09820	1.09820			0	24,993.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.09390	1.09390		1.10000	1.10000			0	0.00
R186	On 06/08/2015		Bond Future	8.30589	117.40436		8.22442	118.06194		9.50	896	40,675.00
R186	On 06/08/2015	7.65	Call	296.86000	0.29686		418.70000	0.41870	296.860	9.29	0	75.00
R186	On 06/08/2015	7.75	Call	421.34000	0.42134		577.28000	0.57728	421.340	9.33	0	1,000.00
R186	On 06/08/2015	8.05	Call	1,032.27000	1.03227		1,312.30000	1.31230	1,032.270	9.43	0	75.00
R186	On 06/08/2015	8.45	Put	1,387.62000	1.38762		1,183.74000	1.18374	1,387.620	9.63	0	4,229.00
R186	On 06/08/2015	8.46	Put	1,356.30000	1.35630		1,156.26000	1.15626	1,356.300	9.63	0	75.00
R186	On 06/08/2015	8.50	Put	1,236.65000	1.23665		1,051.59000	1.05159	1,236.650	9.66	0	5,229.00
R186	On 06/08/2015	8.55	Put	1,098.16000	1.09816		930.92000	0.93092	1,098.160	9.69	0	4,229.00
R186	On 06/08/2015	8.90	Put	436.84000	0.43684		363.85000	0.36385	436.840	9.91	0	5,350.00
R186	On 05/11/2015		Bond Future	8.36533	119.30802		8.28058	119.97817		9.39	0	500.00
R186	On 05/11/2015	8.22	Put	3,525.95000	3.52595		3,196.89000	3.19689	3,525.950	9.29	0	1,090.00
R186	On 05/11/2015	8.25	Put	3,393.15000	3.39315		3,072.87000	3.07287	3,393.150	9.30	0	8,690.00
R186	On 05/11/2015	8.35	Put	2,976.21000	2.97621		2,684.83000	2.68483	2,976.210	9.34	0	9,370.00
R186	On 05/11/2015	8.45	Put	2,596.90000	2.59690		2,333.64000	2.33364	2,596.900	9.37	0	6,248.00
R186	On 05/11/2015	9.00	Put	1,127.01000	1.12701		993.27000	0.99327	1,127.010	9.61	0	2,600.00
R186	On 04/02/2016		Bond Future	8.41863	116.04255		8.33046	116.72569		9.19	0	5,512.00
R186	On 05/05/2016		Bond Future	8.46039	118.12978		8.36875	118.82596		9.19	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R197	On 06/08/2015		Bond Future	287.07211	287.07211		289.83473	289.83473			2	978.00
R197	On 05/11/2015		Bond Future	291.72558	291.72558		294.53766	294.53766			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R202	On 06/08/2015	Bond Future	236.11023		236.11023		236.87267	236.87267			850	53,356.00
R202	On 05/11/2015	Bond Future	239.93770		239.93770		240.71599	240.71599			0	0.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R2023	On 06/08/2015	Bond Future	8.13200		101.34322		8.06043	101.73696		7.27	0	18,677.00
R2023	On 06/08/2015	Bond Future	9.07	Put	84.78000		71.58000	0.07158	84.780	7.66	0	911.00
R2023	On 05/11/2015	Bond Future	8.20043		99.06268		8.12531	99.46436		7.48	0	0.00
R2023	On 04/02/2016	Bond Future	8.26473		100.75086		8.18575	101.16075		7.17	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R203	On 06/08/2015	Bond Future	7.35224		105.06368		7.26557	105.23110		2.40	859	17,787.00
R203	On 06/08/2015	Bond Future	7.84	Put	118.48000		95.27000	0.09527	118.480	2.45	0	5,000.00
R203	On 05/11/2015	Bond Future	7.45492		102.60120		7.35473	102.77298		2.10	0	0.00
R203	On 04/02/2016	Bond Future	7.55285		104.34992		7.43476	104.52601		1.57	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R2030	On 06/08/2015	Bond Future	8.71811		94.41535		8.63692	95.05130			0	9,690.00
R2030	On 05/11/2015	Bond Future	8.77770		95.94718		8.69378	96.59493			0	0.00
R2030	On 31/01/2030	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R2032	On 06/08/2015	Bond Future	8.81002		98.16137		8.73400	98.79842			0	1,579.00
R2032	On 05/11/2015	Bond Future	8.87080		95.59791		8.79228	96.24677			0	0.00
R2032	On 04/02/2016	Bond Future	8.92680		97.22752		8.84570	97.88877			0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R2037	On 06/08/2015	Bond Future	8.91936		96.29214		8.83828	97.04201			0	33,382.00
R2037	On 05/11/2015	Bond Future	8.97579		97.85448		8.89225	98.61805			0	0.00
R2037	On 04/02/2016	Bond Future	9.02912		95.26488		8.94301	96.04273			0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R204	On 06/08/2015	Bond Future	7.62249		102.22157		7.53851	102.46850		3.65	339	21,429.00
R204	On 06/08/2015	Bond Future	8.41	Put	60.96000		48.21000	0.04821	60.960	3.81	0	699.00
R204	On 05/11/2015	Bond Future	7.71023		103.87901		7.61806	104.13154		3.47	0	0.00
R204	On 04/02/2016	Bond Future	7.78825		101.61201		7.68647	101.87026		3.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R204/R203	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R2044	On 06/08/2015	Bond Future	9.00749		97.65362		8.91620	98.57111			0	10,735.00
R2044	On 05/11/2015	Bond Future	9.06226		99.23804		8.96831	100.17198			0	0.00
R2044	On 04/02/2016	Bond Future	9.11412		96.54681		9.01740	97.49793			0	0.00
R2044	On 31/01/2044	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R2048	On 06/08/2015	Bond Future	9.00390		101.25476		8.90239	102.30307			145	35,237.00
R2048	On 05/11/2015	Bond Future	9.06004		98.46654		8.95556	99.53346			0	0.00
R2048	On 04/02/2016	Bond Future	9.11374		100.14477		9.00617	101.23119			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
R2048	On 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			7.83622		98.38620		7.76902	98.63059		4.83	0.00	1,900	38,359.00
R207	On 06/08/2015	Bond Future	7.46	Call	287.81000		0.28781		368.43000	0.36843	287.810	4.72	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.91467		99.98194		7.84240	100.23184		4.63	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	531.89000		0.53189		618.30000	0.61830	531.890	4.52	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	607.77000		0.60777		702.02000	0.70202	607.770	4.53	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.98717		98.04372		7.90913	98.29925		4.26	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	475.01000		0.47501		547.42000	0.54742	475.010	4.11	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	697.33000		0.69733		791.11000	0.79111	697.330	4.16	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.04384		99.80717		7.95949	100.06795		4.26	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	969.97000		0.96997		1,074.40000	1.07440	969.970	4.17	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.93905		97.14029		7.87228	97.42979		5.92	0.00	54	38,213.00
R208	On 06/08/2015	Bond Future	8.85	Put	70.93000		0.07093		60.85000	0.06085	70.930	6.25	0.00	0	198.00
R208	On 05/11/2015	Bond Future			8.01040		95.31564		7.93953	95.61137		5.92	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	727.30000		0.72730		655.48000	0.65548	727.300	6.07	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.07404		96.94019		7.99870	97.24225		5.54	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.86388		77.71132		8.77776	78.37025		14.46	0.00	29	25,578.00
R209	On 06/08/2015	Bond Future	9.90	Put	134.91000		0.13491		111.29000	0.11129	134.910	15.25	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.91785		75.82350		8.82922	76.49443		15.05	0.00	0	0.00
R209	On 04/02/2016	Bond Future			8.96741		77.11599		8.87624	77.79932		14.99	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/08/2015	Bond Future			178.17929		178.17929		179.48880	179.48880			0.00	4	1,227.00
R210	On 05/11/2015	Bond Future			178.93588		178.93588		180.28241	180.28241			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/08/2015	Bond Future			133.21140		133.21140		133.19906	133.19906			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			135.37134		135.37134		135.36090	135.36090			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/08/2015	Bond Future			138.66292		138.66292		138.79421	138.79421			0.00	0	1,113.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R212	On 05/11/2015	Bond Future	140.91119		140.91119		141.04686	141.04686			0	0.00	
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R213	On 06/08/2015	Bond Future	8.75279		88.39045		8.67677	88.96439		12.39	0	17,327.00	
R213	On 05/11/2015	Bond Future	8.81297		86.27955		8.73447	86.86425		12.87	0	0.00	
R213	On 04/02/2016	Bond Future	8.87029		87.74997		8.78920	88.34578		12.74	0	0.00	
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R214	On 06/08/2015	Bond Future	8.91708		78.71885		8.82584	79.45540		15.22	219	19,996.00	
R214	On 05/11/2015	Bond Future	8.97088		76.70438		8.87705	77.45410		15.82	0	0.00	
R214	On 04/02/2016	Bond Future	9.02211		78.01160		8.92559	78.77510		15.79	0	4,320.00	
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
RAIN	On 12/06/2015	Foreign Exchange Future	21,480.07000	21,480.07000			21,400.69000	21,400.69000			0	0.00	
TRY / R	On 12/06/2015	Foreign Exchange Future	4.56370	4.56370			4.56560	4.56560		12.43	0	0.00	
TRY / R	On 14/09/2015	Foreign Exchange Future	4.51740	4.51740			4.51830	4.51830		11.95	0	0.00	
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.68820	1.68820			1.66160	1.66160			0	16.00	
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.64220	1.64220			1.61980	1.61980			0	90.00	
Total for Derivatives :											0.00	53,443	4 303 974.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.18532			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.45384			0	0.00
AA05	On 22/03/2019	Spot Bond	9.01500		102.64470		9.01500	102.62011			140,000,000	870,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	101.02567			0	0.00
AA07	On 15/04/2021	Spot Bond	9.24500		102.36533		9.24500	102.34006			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		108.57600		10.00000	108.54700			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.22363			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	98.97726			100,000,000	100,000,000.00
AB013	On 21/11/2018	Spot Bond	9.49000		96.85148		9.49000	96.82709			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.78810		100.00000	9.76438			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AB015U	On 13/11/2024	Spot Bond	10.84000		100.43161		10.84000	100.40280			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		11.17431		100.00000	11.15219			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.11984			0	0.00
AB09	On 03/05/2017	Spot Bond	8.75000		103.52055		8.75000	103.49647			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		109.69200		10.00000	109.66300			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.25000		124.99350		2.25000	271.69243			20,000,000	10,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.92460			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.84701			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.68849			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	101.73097			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.18329			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.67606			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.59772			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.42174			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.00000		0.00000	100.43236			0	0.00
ABN05	On 18/04/2021	Spot Bond	1.99000		173.91981		1.99000	173.82732			0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		163.34722		2.76000	163.25685			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		176.65518		2.17000	176.56033			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		186.25920		1.82000	186.16102			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.14625		81.22815		8.14625	81.21072			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.14625		81.22815		8.14625	81.21072			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.55000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.56956			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ABN40	On 29/09/2015	Spot Bond			0.00000	100.00000		0.00000	98.72000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond			0.00000	100.00000		0.00000	97.78000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond			0.00000	100.00000		0.00000	97.26000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond			0.00000	100.00000		0.00000	95.85000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond			0.00000	100.00000		0.00000	96.15000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond			0.00000	100.00000		0.00000	101.13157			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond			0.00000	100.00000		0.00000	101.03685			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond			0.00000	100.00000		0.00000	94.77000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond			0.00000	100.00000		0.00000	94.03000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond			0.00000	100.00000		0.00000	93.74000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond			0.00000	100.00000		0.00000	93.47000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond			0.00000	100.00000		0.00000	101.35273			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond			6.79000	104.74304		6.79000	104.72392			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond			0.00000	100.00000		0.00000	101.04915			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond			0.00000	100.00000		0.00000	91.72000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond			0.00000	100.00000		0.00000	91.50000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond			2.54500	96.04332		2.54500	110.72399			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond			2.36000	103.10205		2.36000	163.29632			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond			2.32500	116.81435		2.32500	215.00397			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond			0.00000	100.00000		0.00000	90.16000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond			0.00000	100.00000		0.00000	90.15000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond			9.58000	92.15594		9.58000	92.13250			0.00	100,000,000	50,000,000.00
ABN68	On 12/02/2018	Spot Bond			0.00000	100.00000		0.00000	101.95000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.15000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	66.86000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.39465			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	97.67000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	106.64500			0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		110.73374		9.63000	110.70513			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.25000			0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN79	On 21/12/2026	Spot Bond	9.55500		111.27306		9.55500	111.24453			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.95000		91.36488		8.95000	91.34303			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	105.70000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	119.62000			0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN87	On 21/12/2026	Spot Bond	9.65000		110.59057		9.65000	110.56194			80,000,000	40,000,000.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	91.87000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.83562			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.74386			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.30000		105.95486		8.30000	105.93145			4,400,000,000	2,384,456,600.00
ABS11	On 09/04/2021	Spot Bond	8.95500		103.54711		8.95500	103.52233			0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABS12	On 14/05/2020	Spot Bond	9.24500	100.57637	9.24500	100.55167	0.00	0	0.00	0	0.00	
ABS13	On 14/05/2022	Spot Bond	9.65500	100.64015	9.65500	100.61438	0.00	0	0.00	0	0.00	
ABS6	On 01/06/2020	Spot Bond	9.05500	96.69205	9.05500	96.66865	0.00	0	3,110,000,000.00	0	0.00	
ABS7	On 11/09/2026	Spot Bond	9.75000	95.59584	9.75000	95.57112	0.00	280,000,000	1,600,000,000.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond	7.59500	103.31899	7.59500	103.29806	0.00	680,000,000	340,000,000.00	0	0.00	
ABSI2	On 07/12/2023	Spot Bond	2.06000	217.44152	2.06000	275.35132	0.00	0	0.00	0	0.00	
ABSI3	On 31/01/2017	Spot Bond	1.09000	129.27129	1.09000	132.08743	0.00	0	0.00	0	0.00	
ABSI4	On 31/01/2022	Spot Bond	2.01000	132.23435	2.01000	134.81866	0.00	0	0.00	0	0.00	
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00667	100.00000	0.00665	0.00	0	0.00	0	0.00	
ACL01U	On 30/06/2015	Spot Bond	100.00000	95.82417	100.00000	95.57972	0.00	0	0.00	0	0.00	
ACL028	On 15/09/2015	Spot Bond	10.95000	103.55030	10.95000	103.52017	0.00	0	0.00	0	0.00	
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.38930	0.00	0	0.00	0	0.00	
ACL02U	On 20/03/2018	Spot Bond	100.00000	10.32871	100.00000	10.30369	0.00	0	0.00	0	0.00	
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.39868	0.00	0	0.00	0	0.00	
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.53118	0.00	0	0.00	0	0.00	
ACL03U	On 20/03/2016	Spot Bond	100.00000	61.56389	100.00000	61.41475	0.00	0	0.00	0	0.00	
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.37993	0.00	0	0.00	0	0.00	
ACL047	On 22/10/2018	Spot Bond	11.00000	70.25009	11.00000	70.23001	0.00	0	0.00	0	0.00	
ACL04U	On 20/06/2016	Spot Bond	100.00000	39.40089	100.00000	39.30544	0.00	0	0.00	0	0.00	
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.79191	0.00	0	0.00	0	0.00	
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.96165	0.00	0	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.71623			0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.76737			0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.78987			0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.92730			0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.92730			0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.94383			0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.94383			0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.91077			0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	96.26808			0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.69200		10.00000	109.66300			0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.52216			0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.73672			0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.78761			0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.80800			0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.76711			0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.67534			0	0.00
ACL104		On 20/12/2019	Spot Bond	9.45500	104.05518		9.45500	104.02875			0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.83086			0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.43872			0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	90.47195			0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	186.08913			0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	186.12871			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL129	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	101.71614			0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	102.63381			0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.02041			0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	102.63203			0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.90068			0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.28395			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.69200		10.00000	109.66300			0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.00283			0	0.00
ACL144	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.66852			0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.72229			0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.58400			0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.68569			0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.61405			0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	102.08183		10.23000	102.05416			0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.57709			0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	117.51373			0	0.00
ACL167	On 20/06/2019	Spot Bond		9.56500	105.23308		9.56500	105.20607			0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.67948			0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	118.08888		1.75000	118.15939			0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.55661			0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.64760			0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.69854			0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.59666			0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.68704			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.78595			0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.03330			0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.57831			0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.54440			0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.68836			0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.64359			0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.73038			0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.75696			0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.70518			0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.92137			0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.76318			0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.76318			0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.86144			0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.65780			0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.86361			0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.42622			0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.86144			0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	97.63025			0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.79797			0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.78000			0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	135.35835			0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	136.32946			0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.55589			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.54162			0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.27639			0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.58035			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.67919			0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.64760			0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.55793			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.55589			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.69775			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.52667			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.86512			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.78576			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.76306			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.16636			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	34.14737		100.00000	34.06464			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	15.46906		100.00000	15.43159			0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.26028			0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.92527			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.01476			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.13397			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.88618			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.08500	99.58054		8.08500	99.55898			0	2,680,000,000.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.13506			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.31703			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000	37.36923		100.00000	37.24244			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AHL1AU	On 15/04/2020	Spot Bond	100.00000		9.71668	100.00000	9.68371		0.00		0	0.00
AIR01	On 15/03/2019	Spot Bond	9.08500		100.27944	9.08500	100.25523		0.00		20,000,000	2,900,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.65000		112.14481	9.65000	112.11593		0.00		0	0.00
AIR03	On 09/03/2016	Spot Bond	7.43500		105.04034	7.43500	105.01950		0.00		0	0.00
AIR04	On 29/05/2024	Spot Bond	9.32000		99.72778	9.32000	99.70310		0.00		0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.63679	100.00000	12.60883		0.00		0	0.00
AIR05	On 29/05/2030	Spot Bond	10.00500		100.12082	10.00500	100.09427		0.00		0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.61000		167.31145	2.61000	167.21969		0.00		0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.90871		0.00		0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.91087		0.00		0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		99.72678	100.00000	99.45504		0.00		0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.48463		0.00		0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000	0.00000	101.59742		0.00		0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.47662		0.00		0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.16747		0.00		0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.45455		0.00		0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	101.61404		0.00		0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.90643		0.00		0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.89929		0.00		0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000	0.00000	93.23000		0.00		0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.89929		0.00		0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	113.11729		0.00		0	0.00
ASN022	On 07/12/2033	Spot Bond	2.57500	130.24077	2.57500	233.46378		0.00		0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	113.88302		0.00		0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000	0.00000	113.56181		0.00		0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.30305		0.00		0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	110.10298		0.00		0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	112.17556		0.00		0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.50275		0.00		0	0.00
ASN037	On 07/12/2033	Spot Bond	2.59000	163.59408	2.59000	207.16004		0.00		0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.66183		0.00		0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.45045		0.00		0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.04374		0.00		0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.02512		0.00		0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.96501		0.00		0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.82265		0.00		0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.76327		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
ASN062	On 14/05/2018	Spot Bond		0.00000	100.00000		0.00000	98.42518			0	0.00
ASN063	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.02501			0	0.00
ASN064	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	38.05874		100.00000	37.97404			0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	19.05802		100.00000	19.01185			0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	19.16793		100.00000	19.12150			0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	18.67332		100.00000	18.62809			0	0.00
ASN43U	On 10/03/2017	Spot Bond		100.00000	31.57822		100.00000	31.47625			0	0.00
ASN49U	On 19/09/2016	Spot Bond		100.00000	45.41879		100.00000	45.30876			0	0.00
ASN50U	On 16/03/2018	Spot Bond		100.00000	18.76214		100.00000	18.71669			0	0.00
ASN55U	On 29/12/2016	Spot Bond		100.00000	31.50414		100.00000	31.41638			0	0.00
ASN56U	On 29/06/2016	Spot Bond		100.00000	44.04661		100.00000	43.92392			0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.83230			0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.43354			0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.36078			0	190,000,000.00
BAW11	On 01/10/2018	Spot Bond		9.13500	103.55950		9.13500	103.53423			0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.59082			0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.83867			0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.05137			0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.17511			0	0.00
BAW19	On 05/12/2020	Spot Bond		9.52500	100.12160		9.52500	100.09601			0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		6.78000	103.52733		6.78000	103.50852			0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	57.87849		100.00000	57.73674			0	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		9.77500	99.44682		9.77500	99.42103			0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	103.79848			0	0.00
BAW8	On 02/10/2017	Spot Bond		8.90000	103.83064		8.90000	103.80594			0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.91600	103.12586		10.91600	102.91000			0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.88159	102.07660		10.88159	102.10284			0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.89429	102.06824		10.89429	102.10753			0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.90735			0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.93159	102.25497		10.93159	102.09823			0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.95739	101.70694		11.95739	101.66490			0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.95088			0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.95088			0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.95095			0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.16600	101.86949		11.16600	101.85085			0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.06743	102.69478		11.06743	102.18381			0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.88159	102.07660		10.88159	102.10284			0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.06532	102.51437		11.06532	102.27244			0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.29841	99.11972		10.29841	101.86813			0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.85520			0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.80582			0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.80582			0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.99797			0	0.00
BAYA23	On 30/06/2017	Spot Bond		8.43642	105.77454		8.43642	103.36265			0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.67500	100.90946		11.67500	100.87756			0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.02311			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond		11.60000	78.90958		11.60000	99.02376			0	100,000,000.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.99797			0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.69000			0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	94.89276		9.28000	101.62609			0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.80923			0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.43500	75.12716		11.43500	101.39173			0	100,000,000.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.75742			0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.80061			0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.80061			0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89645			0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.73669			0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.82009			0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.99797			0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.82009			0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.74015			0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.75957			0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.82019			0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.42890			0	0.00
BAYA48	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.49802			0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.91600	103.64607		13.91600	103.42511			0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.29531	102.81698		15.29531	102.76436			0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.11188	102.69236		14.11188	101.54021			0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.36049			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	102.36049			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	102.36049			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	102.44639			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.05934			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	33.55635	100.00000	33.49268				0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.91951	100.00000	21.86582				0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.94922	100.00000	19.90036				0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.31433	100.00000	12.28417				0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.32287	100.00000	12.29301				0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.88861	100.00000	14.85214				0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.90072	100.00000	12.86913				0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.84812			0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.05692			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.11893			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.89872			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.28719	100.00000	9.26469				0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.28719	100.00000	9.26469				0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000	99.72678	100.00000	99.45504				0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000	88.16425	100.00000	87.95181				0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000	82.39278	100.00000	82.20721				0	0.00
BD0202	On 31/12/2018	Spot Bond	1.96000	104.54551		1.96000	182.61611			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.18000	93.77720		8.18000	159.58919			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.18000	95.05235		8.18000	159.95019			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.55500	97.67157		8.55500	97.64922			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BEER02	On 28/03/2018	Spot Bond	8.23500		98.56054		8.23500	98.53892			0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.54299			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.90062			0	220,000,000.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.45719			0	1,520,000,000.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.97638			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.03460			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.19713			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		36.50123		100.00000	36.41184			0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.71727			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.73106			0	200,000,000.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.73565			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.79075			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.86412			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		35.70451		100.00000	35.61706			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		35.70451		100.00000	35.61706			0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.69884			0	160,000,000.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.73122			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.40000		102.56342		8.40000	102.54049			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.82835			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.00087			0	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		25.52424	100.00000	25.46241		0.00		0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		25.52424	100.00000	25.46241		0.00		0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000	0.00000	101.45328		0.00		0	0.00
BGL02	On 19/11/2024	Spot Bond	11.20500		98.33507	11.20500	99.15930		0.00		0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000	0.00000	100.74879		0.00		40,000,000	20,000,000.00
BGL04	On 05/02/2025	Spot Bond	11.09500		94.40518	11.09500	99.52258		0.00		0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000	0.00000	102.47315		0.00		0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		73.91768	100.00000	73.77744		0.00		0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.07355		0.00		0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.97668		0.00		0	0.00
BID06	On 30/06/2019	Spot Bond	8.74500		70.54613	8.74500	104.12896		0.00		0	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.26755		0.00		0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.89790		0.00		0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.54600		0.00		0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.24066		0.00		0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.27718		0.00		0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.23333		0.00		0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.24475		0.00		0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.26546		0.00		0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.35119		0.00		0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.49837		0.00		0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.50924		0.00		0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		97.80968	100.00000	97.55296		0.00		0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.87211		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
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.89654			0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	97.34310			0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	100.00000		0.00000	96.71477			0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.20338			0	0.00
BTC034	On 12/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.84272			0	0.00
BTC035	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.40429			400,000,000	100,000,000.00
BTC037	On 06/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.42215			0	0.00
BTC038	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.26453			0	0.00
BTC039	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.15924			0	0.00
BTC040	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.05574			0	0.00
BTC041	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.04465			0	0.00
BTC042	On 04/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.51153			0	0.00
BTC043	On 04/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.50797			0	0.00
BTC044	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.65564			0	0.00
BTC045	On 13/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.75019			0	0.00
BTC046	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.55859			0	0.00
BTC047	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.60727			0	0.00
BTC30A	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.85836			0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	42.17543		100.00000	42.07214			0	0.00
BWZ18B	On 27/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.48970			0	0.00
BWZ20A	On 27/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.54519			0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.63082			0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.32855			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BYA49U	On 30/06/2018	Spot Bond	100.00000		16.99175		100.00000	16.92535			0	0.00
CBL08	On 02/11/2016	Spot Bond	9.60000		107.04666		9.60000	107.01939			0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	105.28549			0	0.00
CBL11	On 06/05/2016	Spot Bond	8.65000		102.43664		8.65000	102.41306			0	0.00
CBL12	On 06/09/2018	Spot Bond	12.63500		99.30199		12.63500	99.26894			0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	97.97387			0	0.00
CBL14	On 01/02/2019	Spot Bond	12.93500		99.94523		12.93500	99.91064			0	0.00
CBL16	On 18/05/2017	Spot Bond	9.05000		101.11175		9.05000	101.08743			0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	96.99834			0	0.00
CBL18	On 23/08/2019	Spot Bond	12.93500		97.08768		12.93500	97.05407			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.93763			0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	95.91160			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.41349			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.67500		92.49349		10.67500	92.46736			0	0.00
CBL23	On 18/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.37871			0	0.00
CCT01	On 23/06/2023	Spot Bond	10.07500		119.15617		10.07500	119.12399			0	0.00
CCT02	On 12/06/2024	Spot Bond	10.07500		108.73950		10.07500	108.71014			60,000,000	1,110,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.00000		109.55606		10.00000	109.52702			0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.85123			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.80000		102.37554		11.80000	102.34366			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.98013			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.36200			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.69190		10.00000	109.66330			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.57527			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CGR16	On 22/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.88352			0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.08144			0	0.00
CGR18U	On 04/05/2018	Spot Bond		100.00000	9.53256		100.00000	9.50247			0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.84836			0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.04529			0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.55947			0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.62008			0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.68981			0	0.00
CLA1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.51779			0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.51258			0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.54011			0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.71625			0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.10631			0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	104.28503		10.11000	104.25662			0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.21205			0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	122.44652		2.76000	122.37876			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	119.73837		3.14000	122.32520			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN194	On 31/08/2016	Spot Bond	8.25000	102.13136		8.25000	102.10893			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.71000	130.60329		2.71000	124.60829			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	127.56638		2.40000	121.71179			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.39900			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.50500	101.11928		8.50500	101.09627			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.94645			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.96686			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.55500	101.16080		8.55500	101.13765			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.55500	101.16080		8.55500	101.13765			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.60500	99.98769		8.60500	99.96455			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.75717			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.93306			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.69200		10.00000	109.66300			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.69200		10.00000	109.66300			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.42272			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	100.20016			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.55644		9.35000	102.53056			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.55644		9.35000	102.53056			0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.25738			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.93825			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.34156			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.34156			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN260		On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	102.34156			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	101.86369			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond		9.36500	102.70550	9.36500	102.67997			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond		0.00000	100.00000	0.00000	101.43348			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.99245			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.92658			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.91654			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.98037			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond		0.00000	100.00000	0.00000	100.25286			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond		0.00000	100.00000	0.00000	100.22436			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	102.12601			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	102.35287			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.72590			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.51180			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.40895			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.57627			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond		0.00000	100.00000	0.00000	100.82498			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond		0.00000	100.00000	0.00000	100.44540			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.90511			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.71966			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	103.67068			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond		10.00000	109.69200	10.00000	109.66300			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.44655			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
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.70087			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.50779			0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.87376			0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.47098			0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.60132			0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.59168			0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	137.91169			0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.97442			0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	138.42318			0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	137.29562			0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	137.99045			0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	134.20170			0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	134.42446			0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.47479			0	0.00
CLN314	On 14/11/2022	Spot Bond	10.86000		93.90930		10.86000	93.88231			0	0.00
CLN315	On 20/03/2023	Spot Bond	11.38000		95.36675		11.38000	95.33807			0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.52137			0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.88586			0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.46420			0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.87725			0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.81641			0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		100.81025		8.80500	100.79928			0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.65780			0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.83150			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	101.76371			0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	101.88179			0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.79815			0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.49312			0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	82.24850			0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.96178			0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.52137			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	100.80671			0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.18075			0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.53016			0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.47780			0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	102.04330			0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.57302			0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.82480			0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.79901			0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.50511			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.48620			0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.76909			0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.12960			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	100.75316			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.87189			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.51103			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.04000		106.13372		10.04000	105.05277			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.66606			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.73007			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.18000		108.18597		12.18000	106.84579			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.75971			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.21000		106.69497		12.21000	106.66005			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		109.29162		10.02000	109.26211			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.75971			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.83195			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	104.34831			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.64046			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.67523			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.67538			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.58641			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.57500		103.34502		9.57500	103.31876			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.88090			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.83090			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		102.03320		10.57000	102.00464			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		102.23610		11.00000	102.20635			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.87736			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.87958			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.88534		0.00		0	0.00
CLN384	On 20/09/2024	Spot Bond	11.97000	102.80186	11.97000	102.76939		0.00		0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	102.04048		0.00		0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	101.67512		0.00		0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.90577		0.00		0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.78784		0.00		0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.32937		0.00		0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.54231		0.00		0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.57627		0.00		0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	91.45668		0.00		0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.66798		0.00		0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.02065		0.00		0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.83470		0.00		0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.96992		0.00		0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.44723		0.00		0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.44458		0.00		0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.95717		0.00		0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.85359		0.00		0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75853		0.00		0	0.00
CLN403	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.34911		0.00		0	0.00
CLN404	On 21/02/2018	Spot Bond	100.00000	19.70087	100.00000	8.73184		0.00		0	1,000,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000	41.19533	7.01000	41.80147		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
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	168.81013			0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN81	On 18/04/2028	Spot Bond	8.56500		97.59625		8.56500	147.31710			0	0.00
CLN88	On 28/04/2028	Spot Bond	8.18000		36.26948		8.18000	159.58919			0	0.00
CLN89	On 02/03/2028	Spot Bond	8.18000		36.71633		8.18000	159.95019			0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.33876			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.31600			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.25130			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.63197			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.77759			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.66306			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.68562			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.23822			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.68836			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.87725			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.53754			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.63445			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.62422			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.63440			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.92375			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.19389			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.17592			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.72500		106.35586		8.72500	104.86356			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.72500		100.68874		8.72500	100.66511			0	830,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
COJ05	On 05/06/2023	Spot Bond	10.21500		110.67125		10.21500	110.64096			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.24000		101.62572		7.24000	101.60587			800,000,000	200,000,000.00
COJ07	On 23/03/2021	Spot Bond	9.78500		106.43432		9.78500	106.40670			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.82000		101.98462		9.82000	101.95776			0	0.00
COT01	On 03/04/2023	Spot Bond	10.19000		95.78617		10.19000	95.76016			0	0.00
COT02	On 03/04/2028	Spot Bond	10.90000		96.92101		10.90000	96.89291			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.90000		90.08721		10.90000	90.06094			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.13038			0	110,000,000.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.70767			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		11.17111		100.00000	11.14404			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.18619			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.52012			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.14463			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.02301			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.80540			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		11.23152		100.00000	11.20431			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		13.57874		100.00000	13.54585			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.55000		100.90966		11.55000	101.78327			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		14.04644		100.00000	14.01240			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.77267		100.00000	6.75626			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.69626		100.00000	14.66066			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.72298			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.92500		99.01816		7.92500	98.99725			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.26378			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.17410			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.99999			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	86.96775		100.00000	86.76644			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.88274			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.23998			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.35294			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.62494			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.17668			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.38295			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.89197			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	55.51714			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.73945			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.77500	105.33663		8.77500	105.31178			0	0.00
DV21	On 15/06/2016	Spot Bond	7.35500	107.00922		7.35500	106.98799			0	0.00
DV22	On 07/02/2020	Spot Bond	8.84500	105.30773		8.84500	105.28256			40,000,000	1,374,400,000.00
DV23	On 27/02/2023	Spot Bond	9.47000	105.51072		9.47000	105.48376			0	1,054,500,000.00
DV24	On 18/02/2024	Spot Bond	9.45000	104.21329		9.45000	104.18671			0	0.00
DV29	On 18/02/2029	Spot Bond	9.55500	107.04581		9.55500	107.01822			0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.31708			0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.20305			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.48025			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.26266			0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.85155			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.84937		0.00		0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.38502		0.00		0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.05147		0.00		0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.91527		0.00		0	0.00
E170	On 01/08/2020	Spot Bond	8.19000		126.54500	8.19000	126.51694		0.00		0	2,100,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	96.14435		0.00		0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
EL037	On 31/01/2037	Spot Bond	2.35000		99.66868	2.35000	99.61465		0.00		0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		101.41664	1.20000	135.79081		0.00		0	7,700,000,000.00
EL28	On 02/05/2028	Spot Bond	2.11000		123.35840	2.06000	123.97255		0.00		0	0.00
EL29	On 19/11/2029	Spot Bond	2.04000		112.12175	2.04000	112.06200		0.00		0	0.00
EL30	On 29/07/2030	Spot Bond	2.02000		113.37201	2.02000	113.31157		0.00		0	0.00
EL31	On 02/06/2031	Spot Bond	2.17500		102.98090	2.17500	102.92562		0.00		0	0.00
EL36	On 31/01/2036	Spot Bond	2.33000		100.05492	2.33000	100.00074		0.00		0	0.00
EMM01	On 28/07/2020	Spot Bond	9.62500		107.40624	9.62500	107.37836		0.00		0	0.00
EMM02	On 11/03/2021	Spot Bond	9.52500		107.65661	9.52500	107.62939		0.00		10,800,000,000	0.00
EMM03	On 04/05/2024	Spot Bond	9.95000		101.41178	9.95000	101.38503		0.00		30,000,000,000	0.00
EMM04	On 16/05/2028	Spot Bond	10.19000		93.10973	10.19000	95.89385		0.00		0	0.00
EMM05	On 17/04/2029	Spot Bond	10.33000		103.85066	10.33000	102.82222		0.00		0	5,961,699,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.32815		0.00		0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000	0.00000	98.21058		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
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.82813			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.60159			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.57885			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.54877			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.95808			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.18195			0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	100.34229		100.00000	100.07328			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.81000	105.61545		10.81000	105.58443			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.68750			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.88592			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.12760			0	0.00
EQS07	On 09/04/2018	Spot Bond	10.21500	97.52995		10.21500	97.50341			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	98.19057			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	97.54170			0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.35340			0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.37487			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.43987			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.69200		10.00000	109.66300			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.31471			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.32747			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.31216			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.32279			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.32342			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.31911			0	0.00
ES15	On 30/08/2015	Spot Bond	6.50000		102.29021		6.50000	102.27226			0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.07500		104.08414		8.07500	104.06164			5,214,800	3,133,531,800.00
ES23	On 25/01/2023	Spot Bond	8.69000		110.77442		8.69000	110.74840			17,228,800	51,284,803,200.00
ES26	On 02/04/2026	Spot Bond	8.98000		93.60929		8.98000	93.58682			23,147,800	12,473,659,000.00
ES33	On 15/09/2033	Spot Bond	9.78500		82.34968		9.68500	83.05113			254,730,600	31,511,977,000.00
ES42	On 25/04/2042	Spot Bond	9.77500		88.87018		9.77500	88.84701			12,844,703,000	32,632,865,800.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.32465			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	98.54099			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.19314			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.98786			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.46581			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.28087			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.25564			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.01788			0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.52930			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.05559			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.43578			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.13870		100.00000	11.11172			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.84098		100.00000	10.81471			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.65555			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.63861			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.84975			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.97918			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.53500		100.79074		9.53500	100.76495			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.59203			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.59195			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.80866			0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.09640			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.02106			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.02143			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.27500		98.26635		10.27500	98.81775			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		100.00000		0.00000	99.87586			40,000,000	20,000,000.00
FRBC21	On 21/12/2018	Spot Bond	10.38500		110.11816		10.38500	110.08753			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.51019			0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.01000		133.99163		2.01000	134.81866			40,000,000	20,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.09000		126.40868		2.09000	274.76973			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.26000		106.81964		2.26000	113.48719			0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.93000		96.95331		2.93000	153.55537			60,000,000	10,030,000,000.00
FRBI33	On 07/12/2033	Spot Bond	3.08500		105.08959		3.08500	193.41986			0	15,000,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.06000		104.66479		7.06000	104.64494			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.63400		66.77044		7.63400	66.16851			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41300		42.92913		9.41300	42.02450			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000		41.61074		9.65000	40.67356			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.98223			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.71631		0.00		0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.88406		0.00		0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.30073	7.47000	98.00000		0.00		0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.30073	7.47000	100.00000		0.00		0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.86144		0.00		0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.77390		0.00		0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.01518		0.00		0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.83090		0.00		0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.24163	6.00000	100.00000		0.00		0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.94691		0.00		0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.40009		0.00		0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.32903		0.00		0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC137	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC138	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC139	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC140	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC141	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC142	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC143	On 20/09/2017	Spot Bond		100.09221	25.04699		100.09221	24.98627			0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.66186			0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	111.75613			0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.20691			0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.07844			0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.84305			0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.00000			0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.86354			0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.70194			0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.73928			0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.27826			0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.70873			0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	63.19637		13.22500	63.17403			0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.61092			0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.61296			0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.37076			0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.68631			0	0.00
FRC169	On 31/01/2025	Spot Bond		3.49000	98.73392		3.49000	102.08998			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.75964			0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.75964			0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.30593			0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.52137			0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.71698			0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.65780			0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.61907			0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.72265			0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.89604			0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.48562			0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.71523			0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.89057			0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.17668			0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.72298			0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.19473			0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.60073			0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.73928			0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.73928			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.58015			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.30020			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.37114			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.34606			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.69200		10.00000	109.66300			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC194	On 08/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.12540			0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.83702			0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.10987			0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.32813			0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.08699			0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.08993			0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.05158			0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.95599			0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.05158			0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.95216			0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.64305			0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.68444		8.75000	100.66075			0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.70669			0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		11.36453		100.00000	11.33700			0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		10.41821		100.00000	10.39297			0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	96.71930			0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		12.17115		100.00000	12.14166			0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.54231			0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		22.24416		100.00000	22.18968			0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.60194			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		8.79955		100.00000	8.67019			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		21.43509		100.00000	21.38316			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.60190			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		21.40728		100.00000	21.35543			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.60044		0.00		0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.57058		0.00		0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.67297		0.00		0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.63236		0.00		0	0.00
FRC221	On 31/01/2022	Spot Bond	2.82000	128.48361	2.82000	128.41230		0.00		0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.47780		0.00		0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.47159		0.00		0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.47159		0.00		0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.31401		0.00		0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.44174		0.00		0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.71044		0.00		0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.59352		0.00		0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.67217		0.00		0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.39118		0.00		0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.17568		0.00		0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.84915		0.00		0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.83896		0.00		0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.97538		0.00		0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.82765		0.00		0	0.00
FRC66	On 31/01/2022	Spot Bond	3.35000	116.96313	3.35000	124.40923		0.00		0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.87167		0.00		0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.89008		0.00		0	0.00
FRC69	On 31/01/2022	Spot Bond	3.40000	108.04175	3.40000	124.03903		0.00		0	0.00
FRC71	On 31/01/2022	Spot Bond	3.38000	105.78621	3.38000	124.18695		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
FRC72	On 31/01/2017	Spot Bond	2.41000		102.58541		2.41000	129.31041			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.48000		103.40715		2.48000	138.27586			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.92686			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.63441			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.85944			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.16201			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.08435			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.78612			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.78408			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.52615			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.32053		100.00000	12.29068			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		51.57391		100.00000	51.44897			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		94.50728		100.00000	94.26863			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		23.26489		100.00000	23.20853			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		34.42800		100.00000	34.32052			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.16140		100.00000	12.13161			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.60229			600,000,000	1,800,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.85815			0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.19491			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.55777			0	500,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.28961			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	99.45602			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000		0.00000	102.38535			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS100	On 15/01/2024	Spot Bond	2.07800		84.21863		2.07800	104.85711			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.45000		102.87913		2.45000	112.18182			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.86893			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.18943		10.38000	101.16095			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.18943		10.38000	101.16095			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	80.09300			0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	103.16590			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.59000		100.90039		2.59000	109.48567			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.52500		208.16912		2.52500	209.05143			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.56000		110.11712		2.56000	110.05678			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.55500		207.29237		2.55500	208.17590			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.91556			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.34500		112.71614		2.34500	112.65504			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.65000		108.41380		2.65000	108.35413			0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.24156			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	53.42000			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.51808			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.75500		106.46667		2.75500	106.40777			0	3,641,008,500.00
FRS120	On 07/12/2033	Spot Bond	2.67500		113.48314		2.67500	204.71796			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.72500		111.83698		2.72500	203.29780			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.27500		99.27990		2.27500	99.22627			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.75500		159.87643		2.75500	202.45148			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.03000		87.87120		3.03000	101.50758			0	0.00
FRS126	On 31/03/2028	Spot Bond	2.97000		97.11140		2.97000	152.89738			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS127	On 31/01/2038	Spot Bond	3.48000		81.84028		3.48000	94.06892			0	0.00
FRS129	On 31/03/2028	Spot Bond	2.96000		97.09463		2.96000	153.06157			0	0.00
FRS130	On 11/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.42849			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.02000		151.72724		3.02000	151.95675			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.26500		187.58335		3.26500	189.18286			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.41000		82.15285		3.41000	94.36686			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.38000		82.47386		3.38000	94.85141			0	0.00
FRS136	On 31/01/2038	Spot Bond	2.25000		99.08482		2.25000	99.01904			0	9,140,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.21000		125.34553		2.21000	272.45791			2,910,000,000	5,820,000,000.00
FRS37	On 07/12/2023	Spot Bond	2.10000		126.31968		2.10000	274.57620			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.82000		120.10246		2.82000	261.05697			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.48000		102.58775		2.48000	131.05799			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.77921			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.01000		134.89055		2.01000	130.69635			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.99446			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.24290			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.65665			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.43000		109.48604		2.43000	109.42645			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		27.44860		104.97509	27.37916			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		30.49722		101.07593	30.42263			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		22.53180		100.44759	22.47699			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		28.75053		100.76967	28.68040			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS81	On 30/10/2042	Spot Bond	2.04500		119.34508		2.04500	119.28145			0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS85	On 31/01/2025	Spot Bond	2.20500		98.90947		2.20500	114.02931			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.84447			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.23500		98.65275		2.23500	113.73324			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.14409			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.30000		124.55511		2.30000	343.02652			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.55343			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.15149			0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRX16	On 15/09/2016	Spot Bond	7.65500		102.15551		7.65500	102.13466			0	1,500,000,000.00
FRX17	On 15/09/2017	Spot Bond	8.25000		102.35985		8.25000	102.33737			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.48500		106.46571		8.48500	106.44155			0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	9.11500		100.06670		9.11500	100.04246			0	760,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.36500		98.97403		9.36500	98.94928			0	0.00
FRX23	On 28/02/2023	Spot Bond	9.96000		90.26728		9.96000	90.24343			0	0.00
FRX24	On 10/12/2024	Spot Bond	10.11000		103.68133		10.11000	103.65325			0	0.00
FRX26	On 01/10/2026	Spot Bond	10.36000		95.44250		10.36000	95.95087			0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.68000		96.09402		10.68000	96.47166			0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.80500		92.90540		10.80500	92.87840			300,000,000	350,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.22000		80.48005		10.22000	80.45813			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.46046			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.48093			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.53207			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.61393			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.67532			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.94121			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.27558			0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.12857			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.28574			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.29701			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.30639			0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.34762			0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		53.09706		100.00000	52.96843			0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		8.90821		100.00000	8.88663			0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.49455		100.00000	1.49093			0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.25074		100.00000	0.25014			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		10.32871		100.00000	10.30369			0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.73287		100.00000	1.72867			0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.29073		100.00000	0.29002			0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS4B1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.16847					0	0.00
GFC04	On 11/04/2017	Spot Bond	9.40000	101.51834	9.40000	101.49286					0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	100.92012					0	1,100,000,000.00
GH31A2	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	100.18183					0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	100.18421					0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	100.19967					0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	100.21864					0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	100.23046					0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000					0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.40814					0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	9.10993	100.00000	9.08786					0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	17.20457	100.00000	17.16290					0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	10.81259	100.00000	10.78639					0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000	10.89022	100.00000	10.85622					0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000					0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000					0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.71634					0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.74431					0	1,400,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.77902					0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.82714					0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000					0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.88824			1,400,000,000	700,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.02311			0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.38636			0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.84317			0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.28772			0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.47964			0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0	241,300,000.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.91599			0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.79156			0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	9.99783		100.00000	9.97362			0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.96233			0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.76339			0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.62914			0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.63642			40,000,000	20,000,000.00
HILC20	On 24/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.25816			0	180,000,000.00
HILC21	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.47912			0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.94315			0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.47515	101.25187		7.47515	92.50427			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	100.98492			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.47521		101.21492		8.47521	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	101.03859			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.92542		101.27062		8.92542	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	101.10414			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	101.02865			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.18924			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.51770			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.69200		10.00000	109.66300			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.28000		103.83778		9.28000	103.81175			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.34389			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.32332			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.43500		108.72695		8.43500	108.70214			0	1,580,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.96000		127.57252		1.96000	277.30049			0	1,862,600,000.00
HWAY24	On 07/12/2024	Spot Bond	1.96000		130.52770		1.96000	283.72410			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.66500		99.55501		9.66500	99.52905			0	2,230,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.70500		99.15054		9.70500	99.12458			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		38.45673		100.00000	38.36357			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		92.59467		100.00000	92.36318			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HWF05U	On 09/10/2016	Spot Bond	100.00000		42.36704	100.00000	42.26327		0.00		0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		33.98212	100.00000	33.89980		0.00		0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		109.69200	10.00000	109.66300		0.00		0	0.00
I2025	On 31/01/2025	Spot Bond	1.65000		119.72831	1.59500	120.24107		0.00	13,444,628,400	23,876,600,000.00	
I2038	On 31/01/2038	Spot Bond	1.84000		124.96636	1.83000	125.12278		0.00	9,723,906,200	10,683,542,800.00	
I2046	On 31/03/2046	Spot Bond	1.87000		125.18879	1.87000	125.12263		0.00	2,838,407,200	94,306,800,000.00	
I2050	On 31/12/2050	Spot Bond	1.94000		133.00178	1.89000	134.54968		0.00	11,385,599,034	38,913,625,700.00	
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.48346		0.00		0	0.00
IBL21	On 15/03/2016	Spot Bond	8.10500		103.11151	8.10500	103.08924		0.00		0	0.00
IBL22	On 15/03/2018	Spot Bond	8.15000		106.67020	8.15000	106.64705		0.00		0	0.00
IBL28	On 18/08/2016	Spot Bond	7.92500		102.79195	7.92500	102.76988		0.00		0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.62492		0.00		0	0.00
IBL34	On 31/01/2017	Spot Bond	1.25000		101.65216	1.25000	131.74664		0.00		0	0.00
IBL36	On 31/01/2022	Spot Bond	2.08000		105.08583	2.08000	134.25081		0.00		0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.88534		0.00		0	0.00
IBL39	On 02/04/2018	Spot Bond	8.27000		102.71454	8.27000	102.69181		0.00		0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.60733		0.00		0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.30801		0.00		0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.44202		0.00		0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.69200	10.00000	109.66300		0.00		0	0.00
IBL45	On 21/12/2018	Spot Bond	8.86500		101.03497	8.86500	101.01089		0.00		0	0.00
IBL46	On 15/01/2020	Spot Bond	9.31500		95.18631	9.31500	95.16238		0.00		0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.52875		0.00		0	12,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL49	On 02/04/2018	Spot Bond	8.94000	97.31079		8.94000	97.28755			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.36500	101.97831		9.36500	101.95253			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.58337			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.72339			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.86500	101.80037		7.86500	101.77868			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.64500	101.30823		8.64500	101.28455			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.75360			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.41000			0	0.00
IBL58	On 13/02/2017	Spot Bond	7.92000	103.52651		7.92000	103.50430			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.60500	104.58371		8.60500	104.55937			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.67000	106.39239		9.67000	106.36464			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.27191			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.78390			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.59718			0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.71002			80,000,000	40,000,000.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.72417			0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.82702			0	0.00
IBL67	On 31/01/2022	Spot Bond	2.81000	128.37379		2.81000	128.48923			0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00946		100.00000	0.00944			0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.88276			0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.85128			0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.32500	96.86731		9.32500	96.84319			0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.20560			0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.07912			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IDCG06	On 24/11/2024	Spot Bond	10.00000		97.56497	10.00000	97.53909		0.00		0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.70604	5.00000	101.69216		0.00		0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.62262	5.00000	100.60904		0.00		0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.88641	4.00000	100.87556		0.00		0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.52077	4.00000	100.50989		0.00		0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		46.04298	100.00000	45.93021		0.00		0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		45.86162	100.00000	45.74930		0.00		0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		45.86162	100.00000	45.74930		0.00		0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		104.74543	9.20000	104.71969		0.00		0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.38166		0.00		0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.11868	100.00000	8.87667		0.00		0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.47710		0.00		0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		94.50728	100.00000	94.26863		0.00		0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		14.80498	100.00000	14.76872		0.00		0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		20.77006	100.00000	20.71974		0.00		0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.55355	100.00000	1.55058		0.00		0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.77011	100.00000	9.74618		0.00		0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.64062	100.00000	9.61727		0.00		0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.75003	100.00000	10.72370		0.00		0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		31.51598	100.00000	31.43879		0.00		0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		91.25000	100.00000	91.02244		0.00		0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		83.90805	100.00000	83.71560		0.00		0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		82.76644	100.00000	82.57919		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
IN299U	On 30/06/2015	Spot Bond	100.00000		94.93921	100.00000	94.69702		0.00		0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		94.98588	100.00000	94.74357		0.00		0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		91.70854	100.00000	91.47870		0.00		0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		87.23430	100.00000	86.96255		0.00		0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		81.65548	100.00000	81.47321		0.00		0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		81.80667	100.00000	81.57024		0.00		0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		82.95455	100.00000	82.76644		0.00		0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.98247	6.40000	99.91241		0.00		0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.91241	6.40000	99.80749		0.00		0	0.00
INA529	On 14/07/2015	Spot Bond	6.45000		99.29811	6.45000	99.19368		0.00		0	0.00
INA530	On 21/07/2015	Spot Bond	6.45000		99.17629	6.45000	99.07211		0.00		0	0.00
INA531	On 28/07/2015	Spot Bond	6.60000		99.03300	6.60000	98.92671		0.00		0	0.00
INA533	On 11/08/2015	Spot Bond	6.60000		98.78535	6.60000	98.67959		0.00		0	0.00
INA534	On 18/08/2015	Spot Bond	6.60000		98.66198	6.60000	98.55649		0.00		0	0.00
INA538	On 08/09/2015	Spot Bond	100.00000		79.17570	100.00000	100.00000		0.00		0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.64649		0.00		0	0.00
ING115	On 31/03/2016	Spot Bond	10.91600		102.77803	10.91600	102.61469		0.00		0	0.00
ING116	On 31/03/2016	Spot Bond	10.91600		102.00626	10.91600	101.96063		0.00		0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.72631		0.00		0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.69334		0.00		0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.08947	6.50000	101.07180		0.00		0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.81054		0.00		0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	93.36489		0.00		0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.60950		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
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.97940			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.69200		10.00000	109.66300			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.66966			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	103.72406			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.89083			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.18947			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.05042			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000		73.73737		100.00000	73.58871			0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.31336			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.62741			0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000		90.12346		100.00000	89.90148			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.69200		10.00000	109.66300			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.07840			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.09225			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.61500		101.54294		8.61500	101.51954			0	1,200,000,000.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.30371			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.33464			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.35528			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.00961			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.06026			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.02965			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.87099			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.67500		99.01648		9.67500	98.99106			0	1,850,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.72438			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.84000	103.71247		8.84000	103.68809			0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.19660			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.17046			140,000,000	70,000,000.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	99.57251			0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.75621			0	0.00
IV014	On 22/06/2015	Spot Bond	8.13000	104.85212		8.13000	104.82886			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	103.14930			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.88571			0	0.00
IV017	On 31/01/2022	Spot Bond	3.36000	97.32762		3.36000	127.70311			40,000,000	20,000,000.00
IV019	On 31/03/2028	Spot Bond	3.52000	144.25605		3.52000	149.21749			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.46885			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.21018			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.06960			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.79905			80,000,000	40,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.60070			0	0.00
IV030	On 31/01/2025	Spot Bond	3.59500	100.36045		3.59500	108.24877			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.59500	100.27678		3.59500	108.24877			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	99.81197			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.50084			0	0.00
IV08	On 30/04/2018	Spot Bond	10.40500	109.44736		10.40500	109.41719			0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.79855			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.62000	142.73221		3.62000	142.65006			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000	86.69834		100.00000	86.49289			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV533U	On 13/08/2015	Spot Bond	100.00000		83.90805	100.00000	83.71560		0.00		0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		82.57919	100.00000	82.39278		0.00		0	0.00
IVA523	On 04/06/2015	Spot Bond	6.40000		100.00000	6.40000	99.98247		0.00		0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000		99.87741	6.40000	99.85992		0.00		0	0.00
IVA528	On 09/07/2015	Spot Bond	6.45000		99.38531	6.45000	99.61274		0.00		0	0.00
IVA529	On 16/07/2015	Spot Bond	6.45000		99.26328	6.45000	99.49015		0.00		0	0.00
IVA530	On 23/07/2015	Spot Bond	6.45000		99.14154	6.45000	99.36786		0.00		0	0.00
IVA531	On 30/07/2015	Spot Bond	6.60000		98.99755	6.60000	98.73244		0.00		0	0.00
IVA534	On 20/08/2015	Spot Bond	6.60000		98.62679	6.60000	98.52137		0.00		0	0.00
IVA537	On 03/09/2015	Spot Bond	6.60000		98.38116	6.60000	98.27626		0.00		0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.89426		0.00		0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.69200	10.00000	109.66300		0.00		0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.91583		0.00		0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.14236		0.00		0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.27455		0.00		0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.26728		0.00		0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.03826		0.00		0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.07849		0.00		0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.08542		0.00		0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.09928		0.00		0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.03692		0.00		0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.93719		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
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.74319			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.61461			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.39009			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.15329			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.15179			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.23701			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.82184			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.50050			0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.38008			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.41547			0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.41547			0	0.00
IVC036	On 16/07/2019	Spot Bond	9.20500		103.83431		9.20500	103.80849			0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	15.90525		100.00000	15.86965				0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.09076		100.00000	11.06360				0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.92421			0	0.00
IVC040	On 24/07/2021	Spot Bond	9.34500		103.38511		9.34500	103.35903			0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.75722			0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.41211			0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.54768			0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	104.44247			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.78925			0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.81218			0	0.00
IVC047	On 27/10/2015	Spot Bond	6.93000		100.96054		6.93000	100.94189			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.62801			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.28786			0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.99975			0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.66680			0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.47409			0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.51719			0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.99999			0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.54107			0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.71949			0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.87737			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.74777			0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.88350			0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		52.96843		100.00000	52.84012			0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.42662			0	2,500,000,000.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.94027			0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.74609			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.88816			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		86.66667		100.00000	86.46081			0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.19925			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.77906			0	0.00
KW01	On 31/10/2027	Spot Bond		8.55000	138.66466		8.55000	138.63311			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.42918			0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.74761			0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.03699			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.50904		0.00		0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.11459		0.00		0	0.00
LBK11	On 28/11/2019	Spot Bond	10.31500	97.73406	10.31500	97.70736		0.00		0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000	102.62696	9.71000	102.60008		0.00		0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.72426		0.00		0	0.00
LGL02	On 13/08/2017	Spot Bond	8.87000	99.98702	8.87000	99.96305		0.00		0	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.00000	97.94240	9.00000	97.91885		0.00		0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.98500	99.49572	9.98500	99.46895		0.00		0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.79888		0.00		40,000,000	20,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.65132		0.00		0	0.00
LHL02	On 13/12/2015	Spot Bond	7.95000	101.12731	7.95000	101.10566		0.00		0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.61950		0.00		0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.26644		0.00		0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.30073		0.00		0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.31020		0.00		0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.33239		0.00		0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.39719		0.00		0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.51256		0.00		0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.89554		0.00		0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.37314		0.00		0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.01728		0.00		0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000	100.00000	0.00000	98.79474		0.00		0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.66270		0.00		0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.67503		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
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.70795				0	0.00
MBC024	On 05/09/2015	Spot Bond	100.00000		0.00000	100.00000	100.00000				0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.34298				0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	102.03553				0	50,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.33371				0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.04302				0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.23164				0	1,000,000,000.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.00446				0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.52528				0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.52465				0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.53637				0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.90375				0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.97595				0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.05069				0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		61.26597	100.00000	61.11755				0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		22.41583	100.00000	22.36093				0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		21.71032	100.00000	21.65715				0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		21.79648	100.00000	21.74310				0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		20.94391	100.00000	20.89318				0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		21.90739	100.00000	21.85431				0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.70995				0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.86500		101.73683	8.86500	101.71272				0	571,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.88500		101.26159	8.88500	101.23755				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	103.33918			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.15737			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	103.17114			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	103.31196			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.08500		102.01710		8.08500	101.99501			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.85500		105.31842		8.85500	105.29321			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.60000		106.09870		9.60000	106.07122			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.47067			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.52185			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.66500		104.05136		9.66500	104.12138			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.10000		102.20231		7.10000	102.18282			0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.01000		99.69242		9.01000	99.66843			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.62673			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.47500		106.06477		9.47500	104.68794			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	100.04259			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		25.83567		100.00000	25.77308			0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.71000		99.68788		8.71000	99.66465			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.05000		103.89735		7.05000	103.87744			5,030,000,000	1,515,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.70000		106.65606		8.70000	106.63097			0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.72055		100.89771	6.70415			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.80834		100.61875	6.79174			0	0.00
N4A305	On 14/08/2020	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
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NAM01	On 19/11/2022	Spot Bond	9.03500		96.21238		9.03500	96.18928			0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.63000		101.69569		7.63000	101.67465			0	500,000,000.00
NBK11A	On 28/11/2020	Spot Bond	9.18500		99.04451		9.18500	99.02034			0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.92500		103.96104		8.92500	103.93639			0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.37000		104.13311		9.37000	104.10720			0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.14939			0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.28500		104.09815		9.28500	104.09504			0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.19387			0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.52500		99.14476		9.52500	99.10950			0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.22417			0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.15000		98.57781		10.15000	98.55085			180,000,000	3,590,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.85536			0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.33000		98.69726		10.33000	98.67010			0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.21950			0	0.00
NBK18A	On 01/06/2020	Spot Bond	100.00000		10.90582		100.00000	10.88168			38,000,000,000	38,000,000,000.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.31508			0	0.00
NBK19A	On 01/06/2022	Spot Bond	9.64000		100.07720		9.64000	100.05146			28,000,000,000	28,000,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.10716			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK20A	On 01/06/2026	Spot Bond	10.36000		100.08283		10.36000	100.05521			0.00 77,500,000,000	74,000,000,000.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.41296			0.00 0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.44886			0.00 0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.45033			0.00 0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.46219			0.00 0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.00000		0.00000	100.48938			0.00 0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.49461			0.00 140,000,000	70,000,000.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.00000		0.00000	100.95132			0.00 100,000,000	50,000,000.00
NBK27B	On 01/06/2018	Spot Bond	100.00000		16.75639		100.00000	16.70407			0.00 42,700,000,000	42,700,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.93000		103.25574		6.93000	103.23652			0.00 0	740,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.18477			0.00 0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.88500		111.39380		8.88500	111.36748			0.00 0	3,160,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.72500		38.37872		10.72500	38.36801			0.00 0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.00258			0.00 0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.67500		103.12193		7.67500	103.10083			0.00 0	600,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.46135			0.00 0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00 0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	96.67380			0.00 0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.01913			0.00 0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00 0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.77462			0.00 0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.75735			0.00 0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	93.14024			0.00 0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.16254			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
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.41981			0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.58835			0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.50648			0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.83503			0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.45631			0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.43965			0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.43863			0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.68560			0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.65780			0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.89500	107.65509		9.89500	106.56675			0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.64760			0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.93000	106.41593		9.93000	105.45603			0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.65780			0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.49064			0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.49129			0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.67409			0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.69446			0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.02079			0	0.00
NCLN93	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.16979			0	0.00
NED11	On 17/09/2015	Spot Bond		7.04000	103.18038		7.04000	103.16088			0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.88192			0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	98.83181			0	0.00
NED15	On 08/04/2024	Spot Bond		10.06500	105.27183		10.06500	104.02909			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	99.91579			0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	101.13605			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	101.14999			0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.03676			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		116.81928		9.44500	116.78999			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	100.09965			100,000,000	50,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.69200		10.00000	109.66300			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.11000		168.73646		2.11000	168.64614			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.45500		97.95189		2.45500	111.58831			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		183.04726		3.45000	182.94028			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.84500		107.76865		2.84500	107.70547			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.11000		149.81933		3.11000	140.46658			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.02000		152.04287		3.02000	151.95675			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.71500		105.94926		8.71500	105.92430			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.34500		104.48320		9.34500	104.62920			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.24311			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.23020			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.23832			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.23348			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.24769			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.54500		104.47157		9.54500	105.84421			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.24317			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.23994			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1B17	On 22/05/2052	Spot Bond	0.00000		100.00000		0.00000	100.26147			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.74500		104.46005		9.74500	104.60164			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.24640			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.24801			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000		100.00000		0.00000	100.27530			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.30742			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.28786			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.25285			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.65500		110.76184		8.65500	110.73620			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.37500		116.24957		9.37500	116.22063			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.00500		172.90131		2.00500	172.80932			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.30000		114.17812		10.30000	114.14678			3,800,000,000	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.05852			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.85032			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.55698			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.98015			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.14578			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.14569			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.17841			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.62811		100.00000	16.58783			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		90.54946		100.00000	90.32806			0	0.00
OML01	On 27/10/2015	Spot Bond	6.94000		101.65732		6.94000	101.63852			0	500,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.12268			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
OML03	On 27/11/2024	Spot Bond	9.86500	96.49540		9.86500	98.00493			140,000,000	70,000,000.00
OML04	On 19/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.75985			0	0.00
OML05	On 19/03/2025	Spot Bond	10.00500	100.50597		10.00500	101.07163			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.55000	100.59568		10.55000	101.00339			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.15000	100.85862		11.15000	101.08193			80,000,000	1,040,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	35.67121		100.00000	35.58480			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.44000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.69200		10.00000	109.66300			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.84089			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.90661			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.56716			0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.39952			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.43069			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.47920			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.89683			0	0.00
PPC004	On 30/06/2021	Spot Bond	9.57500	104.10144		9.57500	105.46997			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.71582			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.73529			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.74405			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.76352			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.84716			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.86659			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.77228			0	0.00
R010P	On 21/12/2025	Spot Bond	7.97000	43.85612		7.97000	43.84670			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R158	On 15/09/2015	Spot Bond		5.95000	104.98722		5.95000	104.97039			0.00	12,980,000,000	17,399,876,600.00
R158P	On 15/09/2015	Spot Bond		6.50500	98.19743		6.50500	98.18025			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.60500	111.27547		6.60500	111.25582			0.00	10,290,785,800	27,547,404,400.00
R159P	On 15/09/2016	Spot Bond		6.43500	92.21349		6.43500	92.19762			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.25000	121.30014		8.15000	122.09461			0.00	28,133,989,800	58,929,993,700.00
R187P	On 21/12/2026	Spot Bond		7.89000	40.92112		7.89000	40.91243			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.81000	38.24150		7.81000	38.23345			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.64000	283.79683		1.60000	284.45410			0.00	46,175,669,400	27,542,964,500.00
R202	On 07/12/2033	Spot Bond		1.75000	233.41645		1.72500	234.13058			0.00	14,335,071,600	24,596,142,600.00
R2023	On 28/02/2023	Spot Bond		8.07000	100.18696		7.97000	100.72870			0.00	79,726,456,800	39,610,714,800.00
R203	On 15/09/2017	Spot Bond		7.25000	103.86499		7.15000	104.05508			0.00	62,848,526,600	54,908,970,700.00
R2030	On 31/01/2030	Spot Bond		8.56000	98.09508		8.56000	98.07236			0.00	98,181,034,000	39,347,213,100.00
R2032	On 31/03/2032	Spot Bond		8.66000	97.84812		8.66000	97.82546			0.00	34,075,942,600	85,449,539,400.00
R2037	On 31/01/2037	Spot Bond		8.77000	100.29299		8.77000	100.26921			0.00	27,250,180,000	81,233,672,600.00
R204	On 21/12/2018	Spot Bond		7.53500	105.04405		7.43500	105.33249			0.00	64,641,885,200	71,860,910,100.00
R2044	On 31/01/2044	Spot Bond		8.85500	101.88996		8.85500	101.86558			0.00	70,594,390,400	82,840,931,700.00
R2048	On 28/02/2048	Spot Bond		8.85500	101.14269		8.85500	101.11888			0.00	68,201,663,000	88,505,915,900.00
R207	On 15/01/2020	Spot Bond		7.75500	100.86412		7.66500	101.18344			0.00	07,764,777,400	01,871,245,400.00
R208	On 31/03/2021	Spot Bond		7.87000	96.03198		7.77500	96.43633			0.00	43,268,667,100	90,722,196,800.00
R209	On 31/03/2036	Spot Bond		8.81500	76.82466		8.71500	77.57988			0.00	11,440,927,200	77,369,486,400.00
R210	On 31/03/2028	Spot Bond		1.67000	176.14634		1.62000	177.02226			0.00	6,820,516,000	45,525,558,600.00
R211	On 31/01/2017	Spot Bond		0.55000	133.31193		0.55000	133.24623			0.00	8,039,475,200	25,602,476,000.00
R212	On 31/01/2022	Spot Bond		1.53000	138.85937		1.51000	138.95541			0.00	10,342,578,000	48,655,487,000.00

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	Spot Bond	8.70000	87.38195		8.60500	88.08823			0.00 95,778,472,200	38,722,900,600.00
R214	On 28/02/2041	Spot Bond	8.77000	78.63620		8.77000	78.61785			0.00 67,945,668,200	50,617,226,900.00
R228C	On 15/09/2015	Spot Bond	6.50500	98.19743		6.50500	98.18025			0.00 0	0.00
R229C	On 15/03/2016	Spot Bond	6.42500	95.18765		6.42500	95.17129			0.00 0	0.00
R230C	On 15/09/2016	Spot Bond	6.43500	92.21349		6.43500	92.19762			0.00 0	0.00
R327C	On 21/06/2015	Spot Bond	6.57500	99.69470		6.57500	99.67680			0.00 0	0.00
R328C	On 21/12/2015	Spot Bond	6.44500	96.59152		6.44500	96.57469			0.00 0	0.00
R329C	On 21/06/2016	Spot Bond	6.42500	93.59501		6.42500	93.57876			0.00 0	0.00
R330C	On 21/12/2016	Spot Bond	6.48500	90.60037		6.48500	90.58449			0.00 0	0.00
R331C	On 21/06/2017	Spot Bond	7.12500	86.65026		7.12500	86.63360			0.00 0	0.00
R332C	On 21/12/2017	Spot Bond	7.17500	83.56673		7.17500	83.55055			0.00 0	0.00
R333C	On 21/06/2018	Spot Bond	7.44000	80.04667		7.44000	80.03061			0.00 0	0.00
R334C	On 21/12/2018	Spot Bond	7.42000	77.22854		7.42000	77.21308			0.00 0	0.00
R335C	On 21/06/2019	Spot Bond	7.40000	74.52399		7.40000	74.50912			0.00 0	0.00
R336C	On 21/12/2019	Spot Bond	7.39000	71.89650		7.39000	71.88217			0.00 0	0.00
R337C	On 21/06/2020	Spot Bond	7.62500	68.54656		7.62500	68.53247			0.00 0	0.00
R338C	On 21/12/2020	Spot Bond	7.60500	66.09980		7.60500	66.08625			0.00 0	0.00
R339C	On 21/06/2021	Spot Bond	7.69500	63.34553		7.69500	63.33239			0.00 0	0.00
R340C	On 21/12/2021	Spot Bond	7.66500	61.11409		7.66500	61.10146			0.00 0	0.00
R341C	On 21/06/2022	Spot Bond	7.63500	58.97831		7.63500	58.96617			0.00 0	0.00
R342C	On 21/12/2022	Spot Bond	7.60500	56.93363		7.60500	56.92196			0.00 0	0.00
R343C	On 21/06/2023	Spot Bond	7.56500	55.01839		7.56500	55.00716			0.00 0	0.00
R344C	On 21/12/2023	Spot Bond	7.52500	53.18810		7.52500	53.17731			0.00 0	0.00
R345C	On 21/06/2024	Spot Bond	8.09000	48.79885		8.09000	48.78822			0.00 0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R346C	On 21/12/2024	Spot Bond	8.05000	47.07415	8.05000	47.06394		0.00		0	0.00
R347C	On 21/06/2025	Spot Bond	8.01000	45.42790	8.01000	45.41810		0.00		0	0.00
R348C	On 21/12/2025	Spot Bond	7.97000	43.85612	7.97000	43.84670		0.00		0	0.00
R349C	On 21/06/2026	Spot Bond	7.93000	42.35505	7.93000	42.34600		0.00		0	0.00
R350C	On 21/12/2026	Spot Bond	7.89000	40.92112	7.89000	40.91243		0.00		0	0.00
R351C	On 21/06/2027	Spot Bond	7.85000	39.55100	7.85000	39.54263		0.00		0	0.00
R352C	On 21/12/2027	Spot Bond	7.81000	38.24150	7.81000	38.23345		0.00		0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.85226		0.00		0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	103.46395		0.00		0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	102.31632		0.00		0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.03350		0.00		0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	28.93773	100.00000	28.86763		0.00		0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	14.84132	100.00000	14.80498		0.00		0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	34.23083	100.00000	34.14791		0.00		0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	86.76644	100.00000	86.56605		0.00		0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	33.80251	100.00000	33.72062		0.00		0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000	19.39589	100.00000	19.34786		0.00		0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	20.37962	100.00000	21.36161		0.00		0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.48875	100.00000	7.90653		0.00		0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	15.49533	100.00000	16.09641		0.00		0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	12.55404	100.00000	12.91823		0.00		0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.65787	100.00000	9.03263		0.00		0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.84103		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
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.71312			0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.14769			0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.15517			0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.17413			0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.38596			0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.39529			0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.14678			0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.15294			0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.28623			0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.23721			0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000	15.61265	100.00000	15.57483				0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	10.95228	100.00000	10.92575				0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000	9.07409	100.00000	9.05212				0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000	8.38483	100.00000	8.36452				0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.38819			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.19149			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.62698			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.85802			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.03654			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.12564			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	99.89907			0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.18190			0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.93109			0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	88.24168			0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	83.61419			0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	91.79062			0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	90.90539			0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.07236			0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	84.39150			0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	94.75960			0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.04981		12.35000	106.01470			0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.42022		100.00000	14.38529			0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.19895			0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	5.56391		100.00000	5.55058			0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	37.77607		100.00000	37.68355			0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	55.73627		100.00000	55.60125			0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	14.38039		100.00000	14.32789			0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	40.81488		100.00000	40.71600			0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.70921			0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	78.72139			0	0.00
RW21	On 21/04/2021	Spot Bond		9.07500	105.18817		9.07500	105.16267			0	760,000,000.00
RW23	On 10/12/2023	Spot Bond		9.42000	100.36610		9.42000	100.34073			0	0.00
RW28	On 10/12/2028	Spot Bond		9.86500	86.11041		9.86500	102.61198			0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	96.19244			0	0.00
SBK12	On 24/11/2016	Spot Bond		7.80500	104.42993		7.80500	104.40821			0	0.00
SBK12/R157	On 25/11/2020	Spot Bond		10.00000	109.69200		10.00000	109.66300			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.13760			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.39000		100.66513		9.39000	100.63989			0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.68255			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	102.88908			280,000,000	140,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	102.15686			140,000,000	70,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.31301			80,000,000	40,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.91929			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	100.02433			40,000,000	20,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.93437			0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		100.00000		0.00000	100.15845			0	0.00
SBK23	On 28/05/2027	Spot Bond	11.57000		100.15003		11.57000	100.13637			0	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.93500		99.92278		8.93500	99.89893			0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.44000		104.55486		7.44000	104.53399			0	0.00
SBN29	On 15/09/2015	Spot Bond	7.92500		104.41490		7.92500	104.39272			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.20000		104.62426		7.20000	104.60404			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.55000		101.18493		8.55000	101.16191			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.34500		104.58232		7.34500	104.56171			0	0.00
SBN35	On 15/09/2015	Spot Bond	7.96500		104.40337		7.96500	104.38109			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.62318			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.24317			0	0.00
SBS13	On 22/09/2017	Spot Bond	8.20000		103.20821		8.20000	103.18568			0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.12414			0	390,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.51036			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	102.71854			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond		9.53500	107.46249		9.53500	107.43500			0	0.00
SBS20	On 15/05/2026	Spot Bond		10.05000	100.53433		10.05000	100.50755			0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.43598			0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.36809			0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.36391			0	0.00
SBS25	On 24/05/2019	Spot Bond		9.01500	99.78461		9.01500	99.76069			10,000,000,000	7,330,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	24.49241		100.00000	24.43760			0	0.00
SBS27	On 20/02/2024	Spot Bond		9.51000	106.49921		9.51000	106.47187			0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.57665			0	0.00
SBS29	On 12/06/2019	Spot Bond		9.02000	98.72051		9.02000	98.69660			0	0.00
SBS3	On 25/05/2026	Spot Bond		10.06000	88.02629		10.06000	88.00281			0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.32605			0	0.00
SBS31	On 27/06/2027	Spot Bond		9.80000	99.68566		9.80000	99.65947			0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.51089			0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.55239			0	0.00
SBS34	On 19/09/2024	Spot Bond		9.95000	102.97947		9.95000	102.95230			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.70993			0	0.00
SBS36	On 29/01/2020	Spot Bond		0.00000	100.00000		0.00000	100.72888			0	0.00
SBS37	On 29/01/2020	Spot Bond		9.06500	98.69343		9.06500	98.66926			0	0.00
SBS38	On 29/01/2025	Spot Bond		10.25000	96.13520		10.25000	96.10865			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond		10.75500	95.72998		10.75500	95.70228			0	50,000,000,000.00
SBS4	On 16/11/2021	Spot Bond		9.47500	96.28369		9.47500	96.25947			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.43500	108.75714		7.43500	108.73521			2,694,000,000	11,139,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond	2.21000		125.34553		2.21000	272.45791			20,000,000	10,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.16000		103.04906		1.16000	131.93819			0	1,500,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		26.08573		100.00000	26.02253			0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.05620			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		25.52424		100.00000	25.46241			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		166.04917		0.00000	82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.82000		116.43400		1.82000	130.54201			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.08947		6.50000	101.07180			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.82993			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.39793			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.96766			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.65000		103.94878		8.65000	103.92460			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.48009			0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.31317			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.51317			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		34.06464		100.00000	33.98212			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.69200		10.00000	109.66300			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.82087			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.72168			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		38.55012		100.00000	38.45673			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS17U	On 30/09/2016	Spot Bond	100.00000		46.80081	100.00000	46.68744		0.00		0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		38.76511	100.00000	38.67120		0.00		0	0.00
SHS19	On 10/09/2017	Spot Bond	9.49000		103.68305	9.49000	103.65694		0.00		0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.99368		0.00		0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.20138		0.00		0	0.00
SLI2	On 15/08/2016	Spot Bond	7.85500		104.88542	7.85500	104.86310		0.00		0	1,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.18500		99.84453	9.18500	101.25261		0.00		0	0.00
SNT01	On 15/09/2017	Spot Bond	8.55000		101.18493	8.55000	101.16191		0.00		0	4,020,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.27038		0.00		0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.32924		0.00		0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.67507		0.00		0	190,000,000.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.25683		0.00		0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.26373		0.00		0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.15197		0.00		0	0.00
SSA01	On 28/06/2016	Spot Bond	8.25000		105.54995	8.25000	105.52652		0.00		0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.16729		0.00		0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.00884		0.00		0	0.00
SSA06	On 16/04/2020	Spot Bond	9.36500		96.05274	9.36500	96.02873		0.00		0	2,140,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.04120		0.00		0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.56928		0.00		0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.79903		0.00		0	0.00
SSN004	On 31/03/2021	Spot Bond	9.34500		89.72820	9.34500	89.70582		0.00		0	0.00
SSN005	On 31/03/2021	Spot Bond	9.34500		89.72820	9.34500	89.70582		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
SSN007	On 15/01/2020	Spot Bond	9.08500	95.99775		9.08500	95.97420			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.69863			0	0.00
SSN009	On 15/09/2017	Spot Bond	8.03000	102.24606		8.03000	102.22419			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.34500	112.28790		2.34500	112.65504			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.74500	101.38859		8.74500	101.36475			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000	100.20592		8.50000	100.18301			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.19000	106.82513		10.19000	106.79596			0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.01816			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.47500	75.28094		10.47500	75.26006			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.93428			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.96937			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.56358			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.08297			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.33395			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.18927			0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.72641			0	0.00
SSN034	On 02/06/2020	Spot Bond	100.00000	1.55276		100.00000	1.54791			0	35,000,000,000.00
SY1230	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.89510			0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.87720			0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.75552			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.47498			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.15909			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.38493			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SY1238	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.38471			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.48972			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.72416			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.66096			0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.67076			0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.67454			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.65304			0	0.00
SY1245	On 17/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.59239			0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.59987			0	0.00
SY1247	On 28/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.47398			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.41000		104.09291		6.41000	104.07500			0	9,001,400.00
SZ25	On 30/09/2025	Spot Bond	8.80000		102.91466		8.80000	102.89045			0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.26201			0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.28268			0	0.00
T12A12	On 21/02/2048	Spot Bond	9.31500		97.43110		9.31500	97.40672			0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		55.82817		100.00000	55.69292			0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.84765			0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.58037			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.01820			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.41953			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.49120			0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.34100			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.67753			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TFS134	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.66334		0.00		0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.69615		0.00		0	0.00
TFS84	On 28/07/2016	Spot Bond	7.85500	103.94614	7.85500	103.92402		0.00		0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.88736		0.00		0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.91101		0.00		0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.94941	7.83000	102.92757		0.00		0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.87435		0.00		0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.90391		0.00		0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.97610		0.00		0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.87435		0.00		0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.90391		0.00		0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	86.13564	7.16000	102.67815		0.00		0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.96181		0.00		0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.95708		0.00		0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.07031		0.00		0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.05499		0.00		0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.51580		0.00		0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.46326		0.00		0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.87316		0.00		0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.91101		0.00		0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.28668	8.73000	103.26230		0.00		0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.61259		0.00		0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.90391		0.00		0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.90500	93.92956	8.90500	101.17731		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
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.44573			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.92412			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.96417			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.95118			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.96711			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.06795			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.06324			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.04348			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.43405			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.43873			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.44224			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.25856			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.26719			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.26500		101.40520		9.26500	102.23267			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.26201			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.27407			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.17500		100.22711		9.17500	100.20227			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.26870			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.28268			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.28500		90.21849		9.28500	99.10015			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.28956			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.28956			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.29838			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12B4	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.29838			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.31700			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.31700			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.32626			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.32591			0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.42756			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.42756			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.62998			0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.43684			0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.92532			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.48164		101.06155	6.46562			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	101.11566			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.90740			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.29407			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.90740			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.91935			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.92532			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.90024			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.91935			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.98501			0	0.00	
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.98501			0	0.00	
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.98501			0	0.00	
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.08045			0	0.00	
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.10430			0	0.00	
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.07449			0	0.00	
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.55033			0	0.00	
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.57999			0	0.00	
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.56813			0	0.00	
TL20	On 22/02/2020	Spot Bond	9.62500		88.36611		9.62500	88.31125			0	0.00	
TL20/R207	On 25/11/2020	Spot Bond	10.00000		109.69200		10.00000	109.66300			0	0.00	
TN17	On 14/11/2017	Spot Bond	8.25000		102.69077		8.25000	102.66822			0.00	4,000,000,000	7,450,000,000.00
TN20	On 17/09/2020	Spot Bond	9.50500		106.28446		9.50500	106.25765			0	12,060,000,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		1.63313		100.00000	1.62913			0	0.00	
TN23	On 06/11/2023	Spot Bond	9.68000		107.18510		9.68000	107.15757			40,000,000	9,390,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.91000		100.13137		9.91000	100.10462			0	15,750,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.95000		93.09654		9.95000	93.07199			0	10,070,000,000.00	
TN30	On 09/10/2030	Spot Bond	10.33000		102.87349		10.33000	102.84518			0	2,720,000,000.00	
TN40	On 09/10/2040	Spot Bond	10.69000		102.13640		10.69000	102.10734			0	1,000,000,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.87057			0	500,000,000.00	
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.10482			0	1,200,000,000.00	
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.39519			0	0.00	
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.40497			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.40592			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.45392			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.55339			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	100.40549			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.69200		10.00000	109.66300			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.15006			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.17333			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.03048			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.77151			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.11071		10.00000	100.08302			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.10795		9.75000	100.08096			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.10730		100.00000	10.08036			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.55330			0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.64666			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		9.16067		100.00000	9.12359			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		9.76068		100.00000	9.72115			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.69843			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		10.12067		100.00000	10.07969			0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.70877			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		10.42066		100.00000	10.37847			0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.99728			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		14.08063		100.00000	14.02363			0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	102.62827			0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		18.10060		100.00000	18.02731			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSE01U	On 31/07/2019	Spot Bond	100.00000		12.40902	100.00000	12.37896		0.00		0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.85588		0.00		0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.32972		0.00		0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.08574		0.00		0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000	0.00000	98.81875		0.00		0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	98.54308		0.00		0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000	0.00000	98.27610		0.00		0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000	0.00000	103.01109		0.00		0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.83121		0.00		0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000	0.00000	97.22080		0.00		0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000	0.00000	96.73982		0.00		0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000	0.00000	96.41494		0.00		0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	95.73200		0.00		0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		100.00000	0.00000	95.51084		0.00		0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		100.00000	0.00000	95.15901		0.00		0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		100.00000	0.00000	94.83533		0.00		0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		100.00000	0.00000	94.46132		0.00		0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.63695		0.00		0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		100.00000	0.00000	94.19215		0.00		0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000		100.00000	0.00000	97.06015		0.00		0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000		100.00000	0.00000	93.44136		0.00		0	0.00
TSP191	On 26/05/2016	Spot Bond	0.00000		100.00000	0.00000	93.10907		0.00		0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.40077	100.00000	13.36830		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
TWC083	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.25425			0	0.00
TWC087	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TWC089	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.28377			0	100,500,000.00
TWC090	On 21/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.33306			0	0.00
TWC092	On 10/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.90934			0	80,000,000.00
TWC093	On 13/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.87368			0	0.00
TWC094	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.83802			0	0.00
TWC095	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.80892			0	0.00
TWC096	On 24/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.78453			0	0.00
TWC097	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.73205			0	0.00
TWC098	On 06/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.42236			0	0.00
TWC099	On 18/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.28822			0	0.00
TWC100	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.16089			0	0.00
TWC102	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.12610			0	0.00
TWC103	On 25/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.14508			0	300,000,000.00
TWCJ17	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TWCJ18	On 13/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.97302			0	0.00
TWCJ19	On 26/08/2015	Spot Bond		100.00000	81.47321		100.00000	100.00000			0	0.00
TWCM17	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TWCM18	On 13/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.89381			0	0.00
TWCM19	On 26/08/2015	Spot Bond		100.00000	81.47321		100.00000	100.00000			0	0.00
UG21	On 02/03/2021	Spot Bond		9.17500	109.39651		9.17500	109.36984			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	8.80243		100.00000	8.78481			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
VJA02U	On 20/04/2023	Spot Bond	100.00000		9.19592	100.00000	9.15653		0.00		0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.59880	100.00000	8.58159		0.00		0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		9.09102	100.00000	9.05207		0.00		0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000	0.00000	102.50635		0.00		0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.45559		0.00		0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		79.86871	100.00000	79.69432		0.00		0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.34752		0.00		0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.35408		0.00		0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.54920		0.00		0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.54998		0.00		0	210,000,000.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.32707		0.00		0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.36257		0.00		0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.54085		0.00		0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000		100.00000	0.00000	99.89350		0.00		0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		8.26341	100.00000	8.24688		0.00		0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000		8.80584	100.00000	8.76812		0.00		0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		8.05978	100.00000	8.04365		0.00		0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000		8.70094	100.00000	8.66366		0.00		0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00031	100.00000	0.00031		0.00		0	0.00
WS04	On 30/05/2016	Spot Bond	6.99500		105.32744	6.99500	105.30777		0.00		0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.09000		243.09842	1.09000	242.97500		0.00		0	100,000,000.00
WSP2	On 28/05/2017	Spot Bond	7.65000		102.60674	7.65000	102.58581		0.00		0	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.99000		103.55494	7.99000	103.53291		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
WSP4	On 28/05/2020	Spot Bond	8.29000	103.01774		8.29000	102.99501			0	0.00	
WSP5	On 28/05/2021	Spot Bond	8.47500	102.59183		8.47500	102.56870			0	2,941,000,000.00	
Z014	On 30/06/2015	Spot Bond	5.90000	99.58148		5.90000	99.56546			0	0.00	
Z020	On 19/10/2015	Spot Bond	5.83000	97.85861		5.83000	97.84332			0	0.00	
Z071	On 01/07/2015	Spot Bond	5.90000	99.56546		5.90000	99.54944			0	0.00	
Z083	On 30/09/2019	Spot Bond	7.38000	73.11608		7.38000	73.10168			0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000	72.56461		100.00000	72.42063			0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000	40.72847		100.00000	40.65120			0	0.00	
Total for j-Bonds :										0.00	16,168,242,334	32 606 999 200.00
Grand Total:										0.00	16,168,295,777	32 611 303 174.00