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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/06/2015

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 08/06/2015	Any day expiry		12.58260	12.58260		12.35460	12.35460		11.28	0.00	0	0.00
\$ / R	On 08/06/2015	Any day expiry	12.01	Put	0.03980	0.00004	8.79830	0.00880	0.040	16.29	0.00	0	2,000.00
\$ / R	On 09/06/2015	Any day expiry		12.58260	12.58260		12.35020	12.35020		13.39	0.00	0	288.00
\$ / R	On 09/06/2015	Any day expiry	12.28	Put	6.08200	0.00608	64.71250	0.06471	6.082	15.60	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future		12.58690	12.58690		12.35650	12.35650		15.64	0.00	97,880	821,965.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	0.00000	0.00000	0.00010	0.00000	0.000	19.47	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	0.00000	0.00000	0.00010	0.00000	0.000	19.53	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	0.00000	0.00000	0.00040	0.00000	0.000	19.70	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	0.00000	0.00000	0.00770	0.00001	0.000	20.30	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	0.00010	0.00000	0.01040	0.00001	0.000	20.37	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	0.02370	0.00002	0.23540	0.00024	0.024	21.54	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	1,106.96310	1.10696	877.07260	0.87707	1,106.963	20.75	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	1,086.97330	1.08697	857.15570	0.85716	1,086.973	20.63	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	0.07330	0.00007	0.65570	0.00066	0.073	20.63	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	987.05470	0.98705	757.78380	0.75778	987.055	20.02	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	937.12430	0.93712	708.28840	0.70829	937.124	19.71	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	0.58350	0.00058	4.28120	0.00428	0.584	18.92	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	0.67490	0.00067	4.94670	0.00495	0.675	18.79	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 12/06/2015	Foreign Exchange Future	11.93	Call	658.61680	0.65862	438.52960	0.43853	658.617	18.00	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Call	589.84170	0.58984	375.20450	0.37520	589.842	17.71	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	2.94170	0.00294	18.70450	0.01870	2.942	17.71	0.00	0	34,801.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	3.43560	0.00344	21.11540	0.02112	3.436	17.64	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	550.90390	0.55090	340.28490	0.34028	550.904	17.57	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	464.66730	0.46467	266.04630	0.26605	464.667	17.26	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.15	Call	445.84580	0.44585	250.50700	0.25051	445.846	17.19	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.22	Call	381.30940	0.38131	199.35470	0.19935	381.309	16.95	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.25	Call	354.42470	0.35442	179.11870	0.17912	354.425	16.85	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	310.90290	0.31090	147.85650	0.14786	310.903	16.67	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.39	Call	237.62900	0.23763	102.45150	0.10245	237.629	16.36	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	229.96350	0.22996	98.43120	0.09843	229.963	16.33	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	159.61480	0.15961	64.90250	0.06490	159.615	15.99	0.00	0	31,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	72.71480	0.07271	208.40250	0.20840	72.715	15.99	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	123.59200	0.12359	49.92000	0.04992	123.592	15.78	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	102.41070	0.10241	41.72020	0.04172	102.411	15.64	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	89.93920	0.08994	36.39100	0.03639	89.939	15.81	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	14.39110	0.01439	6.20350	0.00620	14.391	17.91	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	4.31060	0.00431	2.19470	0.00219	4.311	19.16	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	1.41540	0.00142	0.73660	0.00074	1.415	21.11	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	1.19330	0.00119	0.61760	0.00062	1.193	21.44	0.00	0	51,500.00
\$ / R	On 19/06/2015	Any day expiry			12.60210	12.60210	12.32100	12.32100		15.40	0.00	0	0.00
\$ / R	On 19/06/2015	Any day expiry	12.32	Call	328.08070	0.32808	0.00000	0.00000	328.081	14.95	0.00	10,000	10,000.00
\$ / R	On 25/06/2015	Any day expiry			12.61520	12.61520	12.38400	12.38400		15.32	0.00	0	1,300.00
\$ / R	On 26/06/2015	Any day expiry			12.61730	12.61730	12.38610	12.38610		15.38	0.00	0	4,394.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	0.13740	0.00014	0.39120	0.00039	0.137	20.70	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	0.59500	0.00060	1.65600	0.00166	0.595	19.15	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	271.09840	0.27110	157.11380	0.15711	271.098	15.15	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.44400	0.00044	0.48080	0.00048	0.444	32.15	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.62600	12.62600	12.39460	12.39460		15.39	0.00	0	15,883.00
\$ / R	On 02/07/2015	Any day expiry			12.63040	12.63040	12.39880	12.39880		15.47	0.00	0	0.00
\$ / R	On 02/07/2015	Any day expiry	11.80	Put	10.38170	0.01038	23.71870	0.02372	10.382	15.15	0.00	0	5,500.00
\$ / R	On 02/07/2015	Any day expiry	12.33	Put	85.90330	0.08590	175.65390	0.17565	85.903	14.88	0.00	0	13,000.00
\$ / R	On 02/07/2015	Any day expiry	12.60	Call	226.04290	0.22604	137.03760	0.13704	226.043	15.38	0.00	0	5,500.00
\$ / R	On 06/07/2015	Any day expiry			12.63910	12.63910	12.40740	12.40740		15.34	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	369.62320	0.36962	236.36740	0.23637	369.623	14.84	0.00	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry			12.65440	12.65440	12.42220	12.42220		15.31	0.00	0	2,492.00
\$ / R	On 20/07/2015	Any day expiry			12.66970	12.66970	12.43700	12.43700		15.27	0.00	0	2,373.00
\$ / R	On 29/07/2015	Any day expiry			12.68940	12.68940	12.45610	12.45610		15.41	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	1.78380	0.00178	2.94460	0.00294	1.784	17.09	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	4.27280	0.00427	6.96720	0.00697	4.273	15.77	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	290.64470	0.29064	204.05530	0.20406	290.645	15.44	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Call	199.79440	0.19979	138.54290	0.13854	199.794	16.30	0.00	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Put	480.39440	0.48039	652.44290	0.65244	480.394	16.30	0.00	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	9.30750	0.00931	8.40160	0.00840	9.308	29.29	0.00	0	300.00
\$ / R	On 25/08/2015	Any day expiry			12.74910	12.74910	12.51400	12.51400		15.43	0.00	0	9.00
\$ / R	On 25/08/2015	Any day expiry	12.50	Call	494.15670	0.49416	368.24870	0.36825	494.157	15.00	0.00	0	8,000.00
\$ / R	On 26/08/2015	Any day expiry			12.75140	12.75140	13.11100	13.11100		15.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	249.03480		0.24903		0.00000	0.00000	249.035	16.50	0.00	3,600	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	607.63480		0.60763		0.00000	0.00000	607.635	16.50	0.00	3,600	3,600.00
\$ / R	On 27/08/2015	Any day expiry			12.75360		12.75360		12.51830	12.51830		15.45	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	5.41520		0.00542		8.76140	0.00876	5.415	16.35	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	11.90800		0.01191		18.98980	0.01899	11.908	15.47	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	294.77400		0.29477		220.16610	0.22017	294.774	16.09	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	28.00410		0.02800		22.45260	0.02245	28.004	29.71	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.76250		12.76250		12.52700	12.52700		15.38	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.78490		12.78490		12.54870	12.54870		15.51	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.79380		12.79380		12.55740	12.55740		15.48	0.00	43,752	233,860.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	4.98740		0.00499		7.85040	0.00785	4.987	16.60	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,199.23670		2.19924		1,965.94900	1.96595	2,199.237	16.51	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	12.10380		0.01210		18.83530	0.01884	12.104	15.66	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,806.41270		1.80641		1,577.01450	1.57701	1,806.413	15.62	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	12.61270		0.01261		19.61450	0.01961	12.613	15.62	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,641.62490		1.64162		1,414.96130	1.41496	1,641.625	15.24	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	18.93260		0.01893		29.24180	0.02924	18.933	15.18	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	20.51020		0.02051		31.63120	0.03163	20.510	15.09	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	22.65550		0.02266		34.87130	0.03487	22.656	14.98	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	34.16300		0.03416		56.42450	0.05642	34.163	14.51	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	37.66420		0.03766		61.60770	0.06161	37.664	14.50	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,237.26400		1.23726		1,027.49570	1.02750	1,237.264	14.48	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	43.46400		0.04346		70.09570	0.07010	43.464	14.48	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	45.55170		0.04555		73.12390	0.07312	45.552	14.47	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	68.23650		0.06824		105.31490	0.10531	68.236	14.41	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	896.86080		0.89686		715.18750	0.71519	896.861	14.35	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	103.06080		0.10306		157.78750	0.15779	103.061	14.35	0.00	11,850	46,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	865.22500		0.86522		688.52090	0.68852	865.225	14.34	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	834.09500		0.83409		662.54110	0.66254	834.095	14.32	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	818.72280		0.81872		649.81300	0.64981	818.723	14.32	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	795.91650		0.79592		631.04420	0.63104	795.916	14.31	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	746.20690		0.74621		588.77260	0.58877	746.207	14.39	0.00	800	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	725.90070		0.72590		571.30780	0.57131	725.901	14.45	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.30	Put	186.20730		0.18621		274.67220	0.27467	186.207	14.57	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.40	Put	224.28380		0.22428		0.00000	0.00000	224.284	14.76	0.00	4,000	4,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	560.45230		0.56045		431.44510	0.43145	560.452	14.94	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	412.62060		0.41262		318.04110	0.31804	412.621	15.48	0.00	1,600	0.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	373.85660		0.37386		287.73560	0.28774	373.857	15.76	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	544.90900		0.54491		703.05270	0.70305	544.909	16.04	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	338.70900		0.33871		260.45270	0.26045	338.709	16.04	0.00	4,000	4,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	319.24390		0.31924		245.42090	0.24542	319.244	16.21	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	316.11010		0.31611		243.00880	0.24301	316.110	16.24	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	306.90530		0.30691		235.92340	0.23592	306.905	16.32	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	721.09470		0.72109		896.61880	0.89662	721.095	16.74	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	228.94980		0.22895		177.44170	0.17744	228.950	17.16	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	133.01110		0.13301		105.37920	0.10538	133.011	18.95	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	103.57980		0.10358		83.20690	0.08321	103.580	19.85	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	91.93170		0.09193		74.41760	0.07442	91.932	20.30	0.00	0	48,000.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	83.17120	0.08317	67.79220	0.06779	83.171	20.69	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.82520	12.82520	12.58810	12.58810		15.59	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	10.89170	0.01089	17.13220	0.01713	10.892	15.91	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	21.56390	0.02156	32.69840	0.03270	21.564	15.21	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	34.42460	0.03442	52.17610	0.05218	34.425	14.70	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	298.23730	0.29824	233.91270	0.23391	298.237	16.74	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	160.86520	0.16087	129.20840	0.12921	160.865	18.80	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	49.73740	0.04974	40.02440	0.04002	49.737	29.18	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.82970	12.82970	12.59240	12.59240		15.62	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.89250	12.89250	12.65370	12.65370		15.69	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	17.82530	0.01783	26.23700	0.02624	17.825	15.82	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	31.97760	0.03198	45.63850	0.04564	31.978	15.15	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	304.83760	0.30484	247.92770	0.24793	304.838	17.40	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	69.78900	0.06979	57.21180	0.05721	69.789	28.31	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.95520	12.95520	12.71500	12.71500		15.74	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	24.56910	0.02457	34.68420	0.03468	24.569	15.73	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	41.37310	0.04137	56.84740	0.05685	41.373	15.08	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	309.28200	0.30928	258.10930	0.25811	309.282	18.02	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	75.90790	0.07591	60.83560	0.06084	75.908	27.97	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.98440	12.98440	12.74350	12.74350		15.81	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.99130	12.99130	12.75040	12.75040		15.81	0.00	1,853	98,212.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,076.41990	2.07642	1,848.60900	1.84861	2,076.420	15.40	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	35.11990	0.03512	48.20900	0.04821	35.120	15.40	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,029.00950	2.02901	1,801.97550	1.80198	2,029.010	15.31	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,841.20370	1.84120	1,617.71980	1.61772	1,841.204	14.96	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,656.87970	1.65688	1,437.75660	1.43776	1,656.880	14.61	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	86.70300	0.08670	119.27190	0.11927	86.703	14.24	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	106.26990	0.10627	148.87880	0.14888	106.270	14.09	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	115.62540	0.11563	160.64570	0.16065	115.625	14.11	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	136.12550	0.13613	186.16350	0.18616	136.125	14.15	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	159.12610	0.15913	214.42220	0.21442	159.126	14.18	0.00	0	116,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.04	Call	1,120.35540	1.12036	936.91660	0.93692	1,120.355	14.20	0.00	0	1,312.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	1,076.05400	1.07605	895.94570	0.89595	1,076.054	14.22	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	1,039.88860	1.03989	866.07070	0.86607	1,039.889	14.23	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	353.61290	0.35361	0.00000	0.00000	353.613	14.79	0.00	4,000	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	585.30110	0.58530	486.24900	0.48625	585.301	15.81	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	548.44990	0.54845	455.71630	0.45572	548.450	16.06	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	514.19440	0.51419	427.44150	0.42744	514.194	16.31	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	441.63230	0.44163	367.92400	0.36792	441.632	16.91	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	425.43660	0.42544	354.76420	0.35476	425.437	17.06	0.00	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	385.66060	0.38566	0.00000	0.00000	385.661	17.46	0.00	8,000	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	257.03670	0.25704	217.41380	0.21741	257.037	19.24	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	200.57330	0.20057	171.80030	0.17180	200.573	20.35	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	188.02270	0.18802	161.66260	0.16166	188.023	20.65	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	185.28490	0.18528	159.45070	0.15945	185.285	20.72	0.00	0	56,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	137.51530	0.13752	133.43390	0.13343	137.515	23.00	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			13.01460	13.01460	12.77350	12.77350		15.76	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	29.99250	0.02999	41.12910	0.04113	29.993	15.57	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	48.79630	0.04880	65.34780	0.06535	48.796	14.96	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	309.77180	0.30977	262.07720	0.26208	309.772	18.61	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	79.10770	0.07911	65.67480	0.06567	79.108	27.55	0.00	0	300.00
\$ / R	On 27/01/2016	Any day expiry			13.10090	13.10090	12.85910	12.85910		15.90	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	129.87500	0.12988	177.23730	0.17724	129.875	13.87	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	718.75540	0.71876	608.52080	0.60852	718.755	15.58	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	664.30800	0.66431	0.00000	0.00000	664.308	15.92	0.00	3,600	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	329.71270	0.32971	282.34490	0.28234	329.713	19.17	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.13820	13.13820	12.89600	12.89600		15.96	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	108.40840	0.10841	135.27040	0.13527	108.408	14.18	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	246.24380	0.24624	214.96950	0.21497	246.244	21.07	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.16850	13.16850	12.92610	12.92610		15.91	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	139.61060	0.13961	184.08480	0.18408	139.611	13.85	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	330.17900	0.33018	286.10250	0.28610	330.179	19.76	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.20360	13.20360	12.96090	12.96090		15.98	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.21080	13.21080	12.96790	12.96790		15.96	0.00	3,296	6,941.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	61.22750	0.06123	78.17100	0.07817	61.228	14.78	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	110.21370	0.11021	136.57690	0.13658	110.214	14.16	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	145.33700	0.14534	188.25670	0.18826	145.337	13.84	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	150.12790	0.15013	196.14920	0.19615	150.128	13.80	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	164.25100	0.16425	218.28280	0.21828	164.251	13.73	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	174.12910	0.17413	229.94780	0.22995	174.129	13.76	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	217.59260	0.21759	280.65670	0.28066	217.593	13.92	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	526.38140	0.52638	454.33550	0.45434	526.381	17.66	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	448.93690	0.44894	388.97260	0.38897	448.937	18.50	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	400.35320	0.40035	347.10220	0.34710	400.353	19.13	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	262.18990	0.26219	242.73510	0.24274	262.190	21.58	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	243.66580	0.24367	235.74940	0.23575	243.666	24.31	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	54.29440	0.05429	44.38090	0.04438	54.294	26.83	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.24680	13.24680	13.00300	13.00300		16.03	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	150.71200	0.15071	191.20330	0.19120	150.712	13.87	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	336.08110	0.33608	295.15690	0.29516	336.081	20.44	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.31390	13.31390	13.06860	13.06860		16.05	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	156.45830	0.15646	195.91550	0.19592	156.458	13.80	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	337.06040	0.33706	300.23700	0.30024	337.060	21.11	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.38820	13.38820	13.14130	13.14130		16.18	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	165.44650	0.16545	202.35030	0.20235	165.447	13.84	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	342.71250	0.34271	327.24530	0.32725	342.713	21.91	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.41210	13.41210	13.16470	13.16470		16.14	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	257.35490	0.25735	326.83060	0.32683	257.355	13.75	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	427.80010	0.42780	381.58470	0.38158	427.800	20.45	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.41930	13.41930	13.17150	13.17150		16.14	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.42780	13.42780	13.18000	13.18000		16.25	0.00	3,280	3,300.00
\$ / R	On 28/06/2016	Any day expiry			13.45940	13.45940	13.21180	13.21180		16.28	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	174.70090	0.17470	212.56200	0.21256	174.701	13.87	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	376.41560	0.37642	362.21520	0.36222	376.416	23.33	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.52060	13.52060	13.27340	13.27340		16.41	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	184.20200	0.18420	222.69210	0.22269	184.202	13.93	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	405.76910	0.40577	392.79260	0.39279	405.769	24.71	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.58390	13.58390	13.33700	13.33700		16.62	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	193.60050	0.19360	231.45170	0.23145	193.600	13.99	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	433.31360	0.43331	373.56520	0.37357	433.314	26.06	0.00	0	250.00
\$ / R	On 15/09/2016	Any day expiry			13.08560	13.08560	13.08560	13.08560		16.05	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.63450	13.63450	13.38790	13.38790		16.71	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.65350	13.65350	13.40700	13.40700		16.71	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	201.37190	0.20137	239.30480	0.23930	201.372	14.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	398.12290	0.39812	342.55890	0.34256	398.123	25.71	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.71260	13.71260	13.46640	13.46640		16.79	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	206.43410	0.20643	244.93560	0.24494	206.434	13.97	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	368.81290	0.36881	322.71260	0.32271	368.813	25.51	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.78220	13.78220	13.53650	13.53650		16.94	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	209.82310	0.20982	250.79520	0.25080	209.823	13.90	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	345.17120	0.34517	296.65620	0.29666	345.171	25.49	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.81600	13.81600	13.57040	13.57040		16.92	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.82650	13.82650	13.58100	13.58100		17.01	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	211.65010	0.21165	248.24670	0.24825	211.650	13.85	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	311.18670	0.31119	265.96060	0.26596	311.187	24.99	0.00	0	250.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.58690	12.58690	12.35650	12.35650		15.64	0.00	97	524.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.79380	12.79380	12.55740	12.55740		15.48	0.00	41	571.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.99130	12.99130	12.75040	12.75040		15.81	0.00	19	34.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.21080	13.21080	12.96790	12.96790		15.96	0.00	0	31.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.18580	19.18580	18.98170	18.98170		13.34	0.00	1,621	29,060.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	0.00080	0.00000	0.02220	0.00002	0.001	20.13	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	6.46430	0.00646	4.07840	0.00408	6.464	16.68	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.48790	19.48790	19.27730	19.27730		14.12	0.00	770	4,949.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	85.59630	0.08560	126.20250	0.12620	85.596	13.39	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	111.95300	0.11195	161.30330	0.16130	111.953	13.47	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	187.01380	0.18701	255.18860	0.25519	187.014	13.66	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	264.08060	0.26408	228.23140	0.22823	264.081	15.46	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.78040	19.78040	19.56430	19.56430		14.37	0.00	250	9,039.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	139.57660	0.13958	178.17700	0.17818	139.577	13.51	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	619.08260	0.61908	555.31400	0.55531	619.083	15.05	0.00	0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	498.53850	0.49854	448.35320	0.44835	498.538	15.63	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.11200	20.11200	19.89360	19.89360		14.31	0.00	1,000	1,035.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10022	0.10022	0.09927	0.09927		12.91	0.00	0	11,732.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10200	0.10200	0.10101	0.10101		12.56	0.00	0	7.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10375	0.10375	0.10274	0.10274		15.00	0.00	0	0.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.98190	13.98190	13.93500	13.93500		14.63	0.00	2,449	149,343.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	0.00030	0.00000	0.00040	0.00000	0.000	21.31	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	0.00010	0.00000	0.06930	0.00007	0.000	15.39	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	3.60690	0.00361	7.70050	0.00770	3.607	16.33	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	244.61850	0.24462	219.20120	0.21920	244.618	15.26	0.00	0	35,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	41.82640		0.04183		40.47340	0.04047	41.826	15.52		0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call			0.22370		0.32500	0.00033	0.224	22.97		0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.23000		14.23000		14.17960	14.17960		14.64		200	25,919.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	13.04740		0.01305		14.85810	0.01486	13.047	15.25		0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	28.34870		0.02835		32.30900	0.03231	28.349	14.25		0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	41.08920		0.04109		48.07800	0.04808	41.089	13.89		0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	1,254.53960		1.25454		1,211.83060	1.21183	1,254.540	13.85		0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	305.04000		0.30504		283.75490	0.28375	305.040	15.44		0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	228.38340		0.22838		211.43300	0.21143	228.383	16.12		0	7,500.00
€ / R	On 21/09/2015	Any day expiry			14.24910		14.24910		14.19850	14.19850		14.62		0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	259.40550		0.25941		240.71070	0.24071	259.405	15.97		0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	860.30550		0.86031		892.21070	0.89221	860.306	15.97		0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.34510		14.34510		14.29340	14.29340		14.67		0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	338.14200		0.33814		316.04020	0.31604	338.142	15.91		0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	913.04200		0.91304		942.64020	0.94264	913.042	15.91		0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.47270		14.47270		14.41950	14.41950		14.69		100	10,493.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	97.54570		0.09755		106.40870	0.10641	97.546	13.48		0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	317.67980		0.31768		333.50320	0.33350	317.680	13.71		0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	190.97280		0.19097		178.82730	0.17883	190.973	19.04		0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.60470		14.60470		14.55130	14.55130		14.77		0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	602.58640		0.60259		572.93230	0.57293	602.586	15.28		0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	580.25650		0.58026		551.51790	0.55152	580.257	15.43		0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.75090		14.75090		14.69680	14.69680		14.84		0	3,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.29770		15.29770		15.24270	15.24270		15.05		0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
AL37	On 06/08/2015	Index Future			455.21500		455.21500		456.82900	456.82900				0	124.00
AL37	On 05/11/2015	Index Future			462.63300		462.63300		464.28600	464.28600				0	0.00
AL7T	On 06/08/2015	Index Future			533.75900		533.75900		536.86100	536.86100				0	3.00
AL7T	On 05/11/2015	Index Future			542.45700		542.45700		545.62400	545.62400				0	0.00
ALBI	On 06/08/2015	Index Future			487.66000		487.66000		490.62600	490.62600				4	510.00
ALBI	On 05/11/2015	Index Future			495.60800		495.60800		498.63400	498.63400				0	103.00
ALBI	On 04/02/2016	Index Future			504.04300		504.04300		507.12600	507.12600				0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.60360		9.60360		9.48340	9.48340		12.35		500	13,412.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.01040		0.00001		0.01580	0.00002	0.010	26.48		0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	0.01200		0.00001		0.04660	0.00005	0.012	21.18		0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	0.39990		0.00040		1.27960	0.00128	0.400	18.35		0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	455.23010		0.45523		338.33930	0.33834	455.230	17.03		0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	134.20030		0.13420		59.87410	0.05987	134.200	13.39		0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	47.76440		0.04776		20.64430	0.02064	47.764	12.88		0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.71170		9.71170		9.58830	9.58830		11.92		0	1,962.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.81830		9.81830		9.69190	9.69190		13.83		0	41.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.94190		9.94190		9.81420	9.81420		13.69		0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CAD/ R	On 12/06/2015	Foreign Exchange Future	10.08800		10.08800		9.91320	9.91320		13.94	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	10.23980		10.23980		10.06040	10.06040		11.99	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	197.91410		197.91410		160.00000	160.00000			18,980	24,000.00
CHF / R	On 12/06/2015	Foreign Exchange Future	13.29460		13.29460		13.22830	13.22830		14.71	0	7,258.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.56080		13.56080		13.49090	13.49090		14.77	0	1,607.00
CNH / R	On 12/06/2015	Foreign Exchange Future	2.02590		2.02590		1.99040	1.99040		14.97	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.04840		2.04840		2.01160	2.01160		14.46	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future	1.87450		1.87450		1.86890	1.86890		17.41	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.91050		1.91050		1.90430	1.90430		12.71	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
EL28	On 06/08/2015	Bond Future	124.37218		124.37218		124.32701	124.32701			0	0.00
EL28	On 05/11/2015	Bond Future	124.83022		124.83022		124.78749	124.78749			0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33	On 06/08/2015	Bond Future	9.96144		82.58979		9.87044	83.22989			0	6,396.00
ES33	On 05/11/2015	Bond Future	10.05518		80.13502		9.96094	80.78761			0	0.00
ES33	On 04/02/2016	Bond Future	10.14682		81.50016		10.04938	82.16454			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	484.48100		484.48100		487.25600	487.25600			0	457.00
GOVI	On 05/11/2015	GOVI	492.37600		492.37600		495.20900	495.20900			0	27.00
GOVI	On 04/02/2016	GOVI	500.75600		500.75600		503.64200	503.64200			0	0.00
I2025	On 06/08/2015	Bond Future	119.03204		119.03204		118.88513	118.88513			0	16.00
I2025	On 05/11/2015	Bond Future	120.95215		120.95215		120.80609	120.80609			0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
I2038	On 06/08/2015	Bond Future		123.56760	123.56760		123.74443	123.74443			0	3,627.00
I2038	On 05/11/2015	Bond Future		125.56084	125.56084		125.74396	125.74396			0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
I2046	On 06/08/2015	Bond Future		121.46010	121.46010		121.68151	121.68151			0	5,722.00
I2046	On 05/11/2015	Bond Future		122.01297	122.01297		122.24116	122.24116			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		131.74555	131.74555		131.69768	131.69768			0	3,821.00
I2050	On 05/11/2015	Bond Future		133.87073	133.87073		133.82545	133.82545			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		225.77900	225.77900		226.03600	226.03600			0	1,080.00
IGOV	On 05/11/2015	Index Future		229.45900	229.45900		229.72600	229.72600			0	17.00
IGOV	On 04/02/2016	Index Future		233.36400	233.36400		233.63800	233.63800			0	0.00
ILBI	On 06/08/2015	Index Future		613.26400	613.26400		613.96900	613.96900			0	159.00
ILBI	On 05/11/2015	Index Future		623.35400	623.35400		624.07300	624.07300			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		6.22000	93.78000		6.22000	93.78000			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.36000	93.64000		6.36000	93.64000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.45000	93.55000		6.45000	93.55000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.60000	93.40000		6.60000	93.40000			0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.80000	93.20000		6.80000	93.20000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.08000	92.92000		7.08000	92.92000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.36000	92.64000		7.36000	92.64000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.58000	92.42000		7.58000	92.42000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.74000	92.26000		7.74000	92.26000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.85000	92.15000		7.85000	92.15000			0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future		0.13060	0.13060		0.12760	0.12760			0	10.00
KES / R	On 14/09/2015	Foreign Exchange Future		0.13030	0.13030		0.12740	0.12740			0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.12990	0.12990		0.12700	0.12700			0	1,870.00
NGN / R	On 12/06/2015	Foreign Exchange Future		0.06320	0.06320		0.06210	0.06210			0	22,300.00
NGN / R	On 14/09/2015	Foreign Exchange Future		0.05990	0.05990		0.05890	0.05890			0	27,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.05830	0.05830		0.05740	0.05740			0	112,080.00
NZ\$ / R	On 12/06/2015	Foreign Exchange Future		8.85960	8.85960		8.78870	8.78870		17.12	0	0.00
NZ\$ / R	On 01/07/2015	Any day expiry		8.88010	8.88010		8.80830	8.80830		41.28	0	0.00
NZ\$ / R	On 01/07/2015	Any day expiry	8.65	Call	531.11170	0.53111	397.27760	0.39728	531.112	43.50	10,000	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future		8.93120	8.93120		8.85780	8.85780		10.71	0	500.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future		9.00320	9.00320		8.92780	8.92780		12.41	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future		1.11080	1.11080		1.12770	1.12770			310	806.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.11230		1.11230		1.12920	1.12920			0.00	0	25,018.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.11400		1.11400		1.13090	1.13090			0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.45479		116.21560		8.36326	116.94435		9.61	0.00	279	40,909.00
R186	On 06/08/2015	Bond Future	7.65	Call	152.05000		0.15205		223.86000	0.22386	152.050	9.31	0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.75	Call	227.63000		0.22763		325.77000	0.32577	227.630	9.35	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	7.85	Call	330.36000		0.33036		460.34000	0.46034	330.360	9.38	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	641.33000		0.64133		850.86000	0.85086	641.330	9.45	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	1,445.19000		1.44519	1,800.36000	1.80036	1,445.190	9.56	9.56	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	1,852.12000		1.85212	1,528.62000	1.52862	1,852.120	9.59	9.59	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	1,812.63000		1.81263	1,494.08000	1.49408	1,812.630	9.60	9.60	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	1,660.10000		1.66010	1,361.12000	1.36112	1,660.100	9.61	9.61	0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	1,484.69000		1.48469	1,209.57000	1.20957	1,484.690	9.64	9.64	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	1,092.60000		1.09260	875.47000	0.87547	1,092.600	9.72	9.72	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	616.20000		0.61620	480.17000	0.48017	616.200	9.85	9.85	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.52106		118.09034		8.42569	118.83396		9.50	0.00	0	500.00
R186	On 05/11/2015	Bond Future	7.73	Call	755.87000		0.75587	921.20000	0.92120	755.870	9.23	9.23	0.00	0	169.00
R186	On 05/11/2015	Bond Future	8.22	Put	4,233.48000		4.23348	3,799.13000	3.79913	4,233.480	9.40	9.40	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	4,084.95000		4.08495	3,660.19000	3.66019	4,084.950	9.41	9.41	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,276.85000		2.27685	2,627.81000	2.62781	2,276.850	9.45	9.45	0.00	0	169.00
R186	On 05/11/2015	Bond Future	8.35	Put	3,615.36000		3.61536	3,222.70000	3.22270	3,615.360	9.45	9.45	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	3,183.61000		3.18361	2,822.98000	2.82298	3,183.610	9.48	9.48	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	8.85	Put	1,826.40000		1.82640	1,585.81000	1.58581	1,826.400	9.65	9.65	0.00	0	169.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,453.55000		1.45355	1,252.16000	1.25216	1,453.550	9.72	9.72	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.58048		114.80279		8.48133	115.56009		9.30	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.62929		116.86161		8.52659	117.63043		9.30	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/08/2015	Bond Future			285.95986		285.95986		286.36457	286.36457			0.00	0	997.00
R197	On 05/11/2015	Bond Future			290.57200		290.57200		290.99078	290.99078			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/08/2015	Bond Future			234.26227		234.26227		234.84888	234.84888			0.00	0	53,356.00
R202	On 05/11/2015	Bond Future			238.04074		238.04074		238.64288	238.64288			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.27633		100.55518		8.17918	101.08473		7.36	0.00	2,296	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	133.46000		0.13346		96.31000	0.09631	133.460	7.75	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.35289		98.25376		8.25080	98.79449		7.57	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.42472		99.92713		8.31756	100.47789		7.27	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.39293		104.98520		7.30138	105.16189		2.43	0.00	0	17,787.00
R203	On 06/08/2015	Bond Future	7.84	Put	128.50000		0.12850		97.53000	0.09753	128.500	2.48	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R203			On 05/11/2015	Bond Future	7.50646	102.51299	7.40003	102.69526		2.13	0.00	0	0.00
R203			On 04/02/2016	Bond Future	7.61388	104.25907	7.48882	104.44535		1.60	0.00	0	0.00
R203			On 15/09/2017	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2030			On 06/08/2015	Bond Future	8.84095	93.46454	8.74969	94.16961			0.00	3	9,693.00
R2030			On 05/11/2015	Bond Future	8.90544	94.97314	8.81097	95.69211			0.00	0	0.00
R2030			On 31/01/2030	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2032			On 06/08/2015	Bond Future	8.93816	97.10151	8.84695	97.85413			0.00	0	1,579.00
R2032			On 05/11/2015	Bond Future	9.00386	94.51299	8.90953	95.28023			0.00	0	0.00
R2032			On 04/02/2016	Bond Future	9.06412	96.12308	8.96675	96.90425			0.00	0	0.00
R2032			On 31/03/2032	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2037			On 06/08/2015	Bond Future	9.02696	95.31102	8.94093	96.09418			0.00	0	33,382.00
R2037			On 05/11/2015	Bond Future	9.08736	96.84945	8.99857	97.64792			0.00	0	0.00
R2037			On 04/02/2016	Bond Future	9.14410	94.24158	9.05260	95.05450			0.00	0	0.00
R2037			On 31/01/2037	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204			On 06/08/2015	Bond Future	7.69420	102.01131	7.60536	102.27188		3.70	0.00	0	21,429.00
R204	8.41	Put	On 06/08/2015	Bond Future	74.82000	0.07482	54.63000	0.05463	74.820	3.86	0.00	0	699.00
R204			On 05/11/2015	Bond Future	7.79155	103.65685	7.69365	103.92438		3.52	0.00	0	0.00
R204			On 04/02/2016	Bond Future	7.87802	101.38492	7.77015	101.65788		3.05	0.00	0	0.00
R204			On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203			On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2044			On 06/08/2015	Bond Future	9.12031	96.53972	9.03428	97.38713			0.00	0	10,735.00
R2044			On 05/11/2015	Bond Future	9.17905	98.09804	9.09036	98.96165			0.00	0	0.00
R2044			On 04/02/2016	Bond Future	9.23436	95.38626	9.14304	96.26548			0.00	0	0.00
R2044			On 31/01/2044	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2048			On 06/08/2015	Bond Future	9.11195	100.16036	9.02590	101.03016			0.00	1,200	36,437.00
R2048			On 05/11/2015	Bond Future	9.17194	97.34637	9.08320	98.23280			0.00	0	0.00
R2048			On 04/02/2016	Bond Future	9.22897	99.00445	9.13759	99.90677			0.00	0	0.00
R2048			On 28/02/2048	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207			On 06/08/2015	Bond Future	7.95468	97.95720	7.85636	98.31310		4.90	0.00	0	38,359.00
R207	7.46	Call	On 06/08/2015	Bond Future	186.05000	0.18605	263.73000	0.26373	186.050	4.78	0.00	0	70.00
R207			On 05/11/2015	Bond Future	8.04366	99.53783	7.93780	99.90212		4.70	0.00	0	0.00
R207	7.43	Call	On 05/11/2015	Bond Future	415.58000	0.41558	514.15000	0.51415	415.580	4.58	0.00	0	53.00
R207	7.50	Call	On 05/11/2015	Bond Future	479.66000	0.47966	588.59000	0.58859	479.660	4.60	0.00	0	19.00
R207			On 04/02/2016	Bond Future	8.12606	97.59095	8.01209	97.96229		4.32	0.00	0	0.00
R207	7.27	Call	On 04/02/2016	Bond Future	381.71000	0.38171	466.53000	0.46653	381.710	4.18	0.00	0	43.00
R207	7.50	Call	On 04/02/2016	Bond Future	571.15000	0.57115	684.06000	0.68406	571.150	4.23	0.00	0	19.00
R207			On 05/05/2016	Bond Future	8.19528	99.34109	8.07293	99.71743		4.32	0.00	0	0.00
R207	7.56	Call	On 05/05/2016	Bond Future	825.90000	0.82590	955.44000	0.95544	825.900	4.24	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/08/2015	Bond Future			8.07856		96.53887		7.97568	96.98193		6.00	0.00	5	37,640.00
R208	On 06/08/2015	Bond Future	8.85	Put	103.61000		0.10361		72.42000	0.07242	103.610	6.23	0.00	0	198.00
R208	On 05/11/2015	Bond Future			8.15962		94.69662		8.05036	95.14939		6.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	910.95000		0.91095		765.04000	0.76504	910.950	6.07	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.23226		96.30962		8.11639	96.77090		5.63	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			8.97696		76.85923		8.88587	77.54446		14.54	0.00	0	25,578.00
R209	On 06/08/2015	Bond Future	9.90	Put	176.71000		0.17671		134.24000	0.13424	176.710	15.33	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			9.03487		74.95139		8.94101	75.64966		15.14	0.00	10	10.00
R209	On 05/11/2015	Bond Future	9.25	Put	2,216.05000		2.21605	1,960.80000	1.96080		2,216.050	15.31	0.00	336	998.00
R209	On 04/02/2016	Bond Future			9.08776		76.22821		8.99122	76.93907		15.09	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			177.58473		177.58473		177.52216	177.52216			0.00	0	1,227.00
R210	On 05/11/2015	Bond Future			178.31726		178.31726		178.25852	178.25852			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			133.36597		133.36597		133.32257	133.32257			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			135.51746		135.51746		135.47690	135.47690			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			137.48096		137.48096		137.89464	137.89464			0.00	0	1,109.00
R212	On 05/11/2015	Bond Future			139.69889		139.69889		140.12291	140.12291			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/08/2015	Bond Future			8.88108		87.43415		8.78477	88.15063		12.48	0.00	3	17,330.00
R213	On 05/11/2015	Bond Future			8.94611		85.30073		8.84656	86.03109		12.98	0.00	0	0.00
R213	On 04/02/2016	Bond Future			9.00772		86.75355		8.90496	87.49702		12.85	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/08/2015	Bond Future			9.02519		77.86101		8.93410	78.58274		15.28	0.00	0	19,996.00
R214	On 05/11/2015	Bond Future			9.08273		75.82629		8.98890	76.56177		15.90	0.00	0	0.00
R214	On 04/02/2016	Bond Future			9.13716		77.11777		9.04065	77.86638		15.87	0.00	0	4,320.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R214	On 28/02/2041	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	22,165.91000		22,165.91000		21,922.74000	21,922.74000			0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.70480		4.70480		4.62750	4.62750		17.66	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.65950		4.65950		4.57950	4.57950		12.17	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.73380		1.73380		1.70800	1.70800			0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.68350		1.68350		1.65830	1.65830			0	90.00

Total for Derivatives : **0.00** **245,584** **4 358 427.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.29659			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.57703			0	0.00
AA05	On 22/03/2019	Spot Bond	9.19000		102.24048		9.19000	102.21552			0	9,600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	101.15034			0	0.00
AA07	On 15/04/2021	Spot Bond	9.38000		101.91556		9.38000	101.89003			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		108.74600		10.00000	108.71800			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.35804			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	99.11873			0	0.00
AB013	On 21/11/2018	Spot Bond	9.58000		96.74456		9.58000	96.71995			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.93158		100.00000	9.90752			0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		100.60462		10.84000	100.57576			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		11.30797		100.00000	11.28559			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.25226			0	0.00
AB09	On 03/05/2017	Spot Bond	8.81000		103.56057		8.81000	103.53631			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		109.86400		10.00000	109.83500			0	0.00
ABCPi3	On 07/12/2023	Spot Bond	2.35000		124.16624		2.35000	270.66742			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.18425		0.00		0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.06565		0.00		0	45,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000	0.00000	99.83804		0.00		0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000	0.00000	99.83362		0.00		0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000	0.00000	99.30679		0.00		0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.00580		0.00		0	1,000,000,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.71722		0.00		0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.54792		0.00		0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.00000	0.00000	100.56180		0.00		0	0.00
ABN05	On 18/04/2021	Spot Bond	2.09000		173.54309	2.09000	173.45057		0.00		0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		163.88964	2.76000	163.79919		0.00		0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		177.22449	2.17000	177.12957		0.00		0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		186.84847	1.82000	186.75024		0.00		0	0.00
ABN33	On 29/01/2018	Spot Bond	8.20625		81.21385	8.20625	81.19631		0.00		0	0.00
ABN34	On 29/01/2018	Spot Bond	8.20625		81.21385	8.20625	81.19631		0.00		0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.66000		0.00		0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.69946		0.00		0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000	0.00000	98.84000		0.00		0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000	0.00000	97.89000		0.00		0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000	0.00000	97.36000		0.00		0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000	0.00000	95.94000		0.00		0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000	0.00000	96.25000		0.00		0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.25279		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
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.15778		0.00		0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	94.87000		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	94.13000		0.00		0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	93.83000		0.00		0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	93.56000		0.00		0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.47440		0.00		0	0.00
ABN56	On 15/09/2015	Spot Bond	6.75000	104.86883	6.75000	104.84978		0.00		0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.17948		0.00		0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	91.81000		0.00		0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	91.59000		0.00		0	0.00
ABN61	On 31/01/2025	Spot Bond	2.72000	94.64698	2.72000	109.42655		0.00		0	0.00
ABN62	On 31/03/2028	Spot Bond	2.46000	102.03240	2.46000	162.06506		0.00		0	0.00
ABN63	On 07/12/2033	Spot Bond	2.40000	115.63423	2.40000	213.44176		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	90.24000		0.00		0	0.00
ABN67	On 28/02/2023	Spot Bond	9.73000	91.54602	9.73000	91.52239		0.00		0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.95000		0.00		0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.55000		0.00		0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	71.55000		0.00		0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.53914		0.00		0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	97.76000		0.00		0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	106.64500		0.00		0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN76	On 21/12/2026	Spot Bond	9.63000	110.90555	9.63000	110.87689	0.00	0	0.00	0	0.00	
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.36000	0.00	0	0.00	0	0.00	
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
ABN79	On 21/12/2026	Spot Bond	9.71500	110.29945	9.71500	110.27071	0.00	0	0.00	0	0.00	
ABN80	On 31/03/2021	Spot Bond	9.08500	90.93373	9.08500	90.91167	0.00	0	0.00	0	0.00	
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.34000	0.00	0	0.00	0	0.00	
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	111.22000	0.00	0	0.00	0	0.00	
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
ABN87	On 21/12/2026	Spot Bond	9.81000	109.62778	9.81000	109.59893	0.00	0	0.00	0	0.00	
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000	0.00000	91.95000	0.00	0	0.00	0	0.00	
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.95926	0.00	0	0.00	0	0.00	
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.87696	0.00	0	0.00	0	0.00	
ABS10	On 17/03/2018	Spot Bond	8.36000	105.94614	8.36000	105.92256	0.00	0	1,410,000,000.00	0	0.00	
ABS11	On 09/04/2021	Spot Bond	9.09000	103.08690	9.09000	103.06186	0.00	0	500,000,000.00	0	0.00	
ABS12	On 14/05/2020	Spot Bond	9.36000	100.27862	9.36000	100.25369	0.00	0	0.00	0	0.00	
ABS13	On 14/05/2022	Spot Bond	9.79000	100.12668	9.79000	100.10068	0.00	0	0.00	0	0.00	
ABS6	On 01/06/2020	Spot Bond	9.17000	96.39060	9.17000	96.36700	0.00	0	3,110,000,000.00	0	0.00	
ABS7	On 11/09/2026	Spot Bond	9.91000	94.72062	9.91000	94.69573	0.00	0	1,460,000,000.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond	7.63000	103.41858	7.63000	103.39754	0.00	0	0.00	0	0.00	
ABSI2	On 07/12/2023	Spot Bond	2.16000	216.61096	2.16000	274.29924	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
ABSI3	On 31/01/2017	Spot Bond	1.14000	129.56169		1.14000	132.38415			0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.15000	131.54601		2.15000	134.11654			0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00625		100.00000	0.00624			0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	97.31753		100.00000	97.06542			0	0.00
ACL028	On 15/09/2015	Spot Bond	10.91000	103.74213		10.91000	103.71200			0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.55651			0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	10.48012		100.00000	10.45473			0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.56993			0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.75969			0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	62.46637		100.00000	62.31504			0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.54309			0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	70.37071		11.00000	70.35059			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	39.97848		100.00000	39.88163			0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.93474			0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.11833			0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.85288			0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.90819			0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.93253			0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.07406			0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.07406			0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.09144			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.09144			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.05667			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	96.38004			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.86400		10.00000	109.83500			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.65543			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.87504			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.93010			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.95216			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.90794			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.80865			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.57000	101.29673		9.57000	103.76364			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.96858			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.57423			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	90.59230			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	189.42504			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	189.46877			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.85279			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.76446			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.15528			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.76252			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.04596			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.42533			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
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.86400	10.00000	109.83500		0.00		0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.14316		0.00		0	4,500,000,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.78991		0.00		0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.85945		0.00		0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.71076		0.00		0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.81984		0.00		0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.74237		0.00		0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.24803	10.23000	102.22031		0.00		0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.70241		0.00		0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	117.52900		0.00		0	0.00
ACL167	On 20/06/2019	Spot Bond	9.65500	100.21194	9.65500	105.07204		0.00		0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.81313		0.00		0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	117.43378	1.75000	118.53221		0.00		0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.68026		0.00		0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.78227		0.00		0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.83743		0.00		0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.72710		0.00		0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.80855		0.00		0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.92664		0.00		94,000,000	23,500,000.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.15546		0.00		0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.70723		0.00		0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.67521		0.00		0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.82639		0.00		0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.77433		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
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.86820			0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.89695			0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.81882			0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.03608			0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.90367			0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.90367			0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.01386			0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.79329			0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.01228			0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.56407			0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.01386			0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	97.74620			0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.94129			0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.92565			0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	137.67783			0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	138.66660			0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.68295			0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.66751			0	200,000,000.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.39495			0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.70944			0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.81136			0	300,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.78227			0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.68516			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.68295			0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.83290			0	0.00	
ACL218	On 11/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.66367			0	0.00	
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.99794			0	0.00	
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.92403			0	0.00	
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.89724			0	0.00	
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.31100			0	0.00	
AER01U	On 18/11/2016	Spot Bond	100.00000		34.64794		100.00000	34.56401			0	0.00	
AFS1U	On 27/09/2019	Spot Bond	100.00000		15.69583		100.00000	15.65780			0	0.00	
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.38173			0	0.00	
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.05070			0	0.00	
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.15254			0	0.00	
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.28819			0	0.00	
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.00904			0	0.00	
AHF3A2	On 18/04/2016	Spot Bond	8.14500		99.66178		8.14500	99.64004			0	0.00	
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.29264			0	0.00	
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.50012			0	0.00	
AHL01U	On 15/04/2020	Spot Bond	100.00000		34.41349		100.00000	38.00970			0	0.00	
AHL1AU	On 15/04/2020	Spot Bond	100.00000		9.05153		100.00000	9.88321			0	0.00	
AIR01	On 15/03/2019	Spot Bond	9.17500		100.14627		9.17500	100.12186			0.00	11,746,000,000	8,763,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.81000		111.39083		9.81000	111.36169			0.00	11,000,000,000	5,500,000,000.00
AIR03	On 09/03/2016	Spot Bond	7.47000		105.13982		7.47000	105.11888			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.47000		98.98531		9.47000	98.96043			0.00	0	4,910,370,000.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.80591		100.00000	12.77757			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
AIR05	On 29/05/2030	Spot Bond	10.13500		99.28988		10.13500	99.26321			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.71000		166.13042		2.71000	166.03906			0	890,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.05920			0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		98.64865		100.00000	98.91599			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.61458			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.73734			0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.59281			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.33534			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.57326			0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.74236			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.07799			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		100.00000		0.00000	93.77000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		100.00000		0.00000	113.23194			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.65000		129.36694		2.65000	231.89731			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	113.82563			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	114.60255			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.44381			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	109.55476			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	112.09413			0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.63520			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.66500	162.42598		2.66500	205.68080			0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.78171			0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.57290			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.16550			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.15240			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.10206			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.95913			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.89738			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000	100.00000		0.00000	98.43396			0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.02409			0	0.00
ASN064	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN066	On 01/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.12411			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	34.58566		100.00000	38.48504			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	17.39947		100.00000	19.29055			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN39U	On 20/12/2017	Spot Bond	100.00000		17.48660	100.00000	19.40180		0.00		0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.09454	100.00000	18.90116		0.00		0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		27.37915	100.00000	32.09298		0.00		0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		44.29704	100.00000	44.18973		0.00		0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		17.18730	100.00000	17.14566		0.00		0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		32.03582	100.00000	31.94659		0.00		0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		44.78997	100.00000	44.66520		0.00		0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	99.94475		0.00		0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.55050		0.00		0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.48843		0.00		0	0.00
BAW11	On 01/10/2018	Spot Bond	9.22500		103.45638	9.22500	103.43089		0.00		0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.71202		0.00		0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.95523		0.00		0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.16611		0.00		0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	100.29296		0.00		0	0.00
BAW19	On 05/12/2020	Spot Bond	9.66000		99.70937	9.66000	99.68367		0.00		0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.74000		103.65301	6.74000	103.63427		0.00		0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		58.73634	100.00000	58.59249		0.00		0	0.00
BAW21	On 24/03/2022	Spot Bond	9.91000		98.95543	9.91000	98.92942		0.00		0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	103.92833		0.00		0	0.00
BAW8	On 02/10/2017	Spot Bond	8.96000		103.85431	8.96000	103.82945		0.00		0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.91749		103.30830	10.91749	102.93971		0.00		0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.87042		102.25923	10.87042	102.13461		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
BAYA05	On 30/09/2015	Spot Bond	10.89211		102.25056		10.89211	102.13802			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.08890			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.92629		102.43974		10.92629	102.12978			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.99050		101.83286		11.99050	101.62523			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.13658			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.13658			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.13665			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.16749		102.05380		11.16749	101.88094			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.07003		102.87836		11.07003	102.21334			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.87042		102.25923		10.87042	102.13461			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06606		102.69824		11.06606	102.30262			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.30137		99.28310		10.30137	101.89451			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.03175			550,000,000	597,569,800.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.86441			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.86441			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		105.92021		8.43642	103.36265			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.73500		100.99354		11.73500	100.96146			0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.02311			0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.66000		78.96379		11.66000	99.09264			0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.99797			0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.85076			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		95.03636		9.28000	101.77989			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.98278			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA32	On 31/03/2018	Spot Bond		11.52500	75.10224		11.52500	101.38765			0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.92591			0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.97330			0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.97330			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	101.90317			0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.99331			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	101.99331			0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.90696			0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.92697			0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.99341			0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.56474			0	0.00
BAYA48	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.64132			0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.91749	103.87925		13.91749	103.46323			0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.30160	103.06312		15.30160	102.79791			0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.11188	102.92739		14.11188	101.54021			0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.58808			0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.58808			0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.58808			0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.68246			0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	102.25733			0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	33.94088		100.00000	33.87649			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000		22.24439	100.00000	22.18990		0.00		0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		20.24489	100.00000	20.19531		0.00		0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.49685	100.00000	12.46624		0.00		0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.50351	100.00000	12.47322		0.00		0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		15.10928	100.00000	15.07228		0.00		0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.09194	100.00000	13.05987		0.00		0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.96539		0.00		0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.16673		0.00		0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.23535		0.00		0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.01535		0.00		0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.42333	100.00000	9.40050		0.00		0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.42333	100.00000	9.40050		0.00		0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		98.64865	100.00000	98.91599		0.00		0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		89.46078	100.00000	89.24205		0.00		0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000		83.52403	100.00000	83.33333		0.00		0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000		80.93126	100.00000	80.75221		0.00	36,500,000,000	25,900,000,000.00	
BD0202	On 31/12/2018	Spot Bond	2.06000		104.23164	2.06000	182.58936		0.00		0	0.00
BD0205	On 28/04/2028	Spot Bond	8.33000		92.79542	8.33000	156.86154		0.00		0	0.00
BD0206	On 02/03/2028	Spot Bond	8.33000		94.07797	8.33000	157.24554		0.00		0	0.00
BD0302	On 18/04/2028	Spot Bond	8.71500		96.61112	8.71500	96.58860		0.00		0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BEER02	On 28/03/2018	Spot Bond	8.32500		98.47322	8.32500	98.45140		0.00		0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.65780		0.00		0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.02529		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
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.57683			0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.11173			0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.17818			0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.36373			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		37.04224		100.00000	36.95152			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	100.84319			0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.85943			0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.86485			0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.92977			0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.01624			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		36.23370		100.00000	36.14496			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		36.23370		100.00000	36.14496			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	101.82411			0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.85900			0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.46000	102.60411		8.46000	102.58101			0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.96365			0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.14955			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		25.89841		100.00000	25.83567			0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		25.89841		100.00000	25.83567			0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.60501			0	0.00
BGL02	On 19/11/2024	Spot Bond		11.32000	97.86284		11.32000	98.94569			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BGL03	On 05/02/2025	Spot Bond	0.00000	100.00000		0.00000	100.90592			0	0.00
BGL04	On 05/02/2025	Spot Bond	11.21000	93.87746		11.21000	99.30070			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	102.59890			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000	74.76472		100.00000	74.62288			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.19774			0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.10154			0	0.00
BID06	On 30/06/2019	Spot Bond	8.83500	70.36419		8.83500	103.97379			0	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.37218			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.00967			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.44123			0	195,000,000.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.35194			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.40551			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.34226			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.35896			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.38931			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.51495			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.73005			0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.61704			0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	97.59358		100.00000	97.33333			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.01672			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.04525			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	97.45779			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	96.82805			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.31454			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BTC034	On 12/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.94757			0	0.00	
BTC035	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.50941			0	0.00	
BTC037	On 06/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.52721			0	0.00	
BTC038	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.36960			0	0.00	
BTC039	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.26433			0	0.00	
BTC040	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.16066			0	0.00	
BTC041	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.14887			0	0.00	
BTC043	On 04/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.40254			0	0.00	
BTC044	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
BTC045	On 13/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.85581			0	0.00	
BTC046	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.66406			0	0.00	
BTC047	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.71304			0	0.00	
BTC048	On 04/09/2015	Spot Bond		100.00000	80.93126		100.00000	80.75221			0	19,500,000,000	19,500,000,000.00
BTC049	On 07/09/2015	Spot Bond		100.00000	80.39648		100.00000	80.21978			0	11,800,000,000	11,800,000,000.00
BTC30A	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.96459			0	0.00	
BUS01U	On 30/09/2016	Spot Bond		100.00000	42.80053		100.00000	42.69571			0	0.00	
BWZ18B	On 27/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.62345			0	0.00	
BWZ20A	On 27/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.68392			0	0.00	
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.83189			0	0.00	
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.46008			0	0.00	
BYA49U	On 30/06/2018	Spot Bond		100.00000	17.39559		100.00000	17.32762			0	0.00	
CBL08	On 02/11/2016	Spot Bond		9.66000	107.13068		9.66000	107.10322			0	0.00	
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	105.43159			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CBL11	On 06/05/2016	Spot Bond	8.71000		102.52626		8.71000	102.50252			0	0.00
CBL12	On 06/09/2018	Spot Bond	12.72500		99.27237		12.72500	99.23909			0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	98.16078			0	0.00
CBL14	On 01/02/2019	Spot Bond	13.02500		99.90457		13.02500	99.86975			0	0.00
CBL16	On 18/05/2017	Spot Bond	9.11000		101.15282		9.11000	101.12834			0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	97.18558			0	0.00
CBL18	On 23/08/2019	Spot Bond	13.02500		97.01570		13.02500	96.98189			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.05757			0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	93.46998			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.54274			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.81000		92.17256		10.81000	92.14619			0	100,000,000.00
CBL23	On 18/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.52076			0	0.00
CCT01	On 23/06/2023	Spot Bond	10.23500		118.41006		10.23500	118.37759			0	0.00
CCT02	On 12/06/2024	Spot Bond	10.23500		107.93307		10.23500	107.90347			0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.16000		108.70637		10.16000	108.67710			0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.02899			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.86000		102.52233		11.86000	102.49024			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.15799			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.53191			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.86390		10.00000	109.83520			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.73923			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.04008			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.24321			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		9.71510		100.00000	9.68443			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CGR19U	On 04/06/2018	Spot Bond	100.00000		17.37222	100.00000	17.33014		0.00		0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000	0.00000	102.11358		0.00		0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.19562		0.00		0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.70777		0.00		0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.77418		0.00		0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.85057		0.00		0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.74051		0.00		0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.73305		0.00		0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.77247		0.00		0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.85291		0.00		0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.22371		0.00		0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.45564	10.11000	104.42719		0.00		0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.33831		0.00		0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		122.85324	2.76000	122.78542		0.00		0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	107.22998		0.00		0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		120.14321	3.14000	122.73896		0.00		0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.26607	8.25000	102.24361		0.00		0	0.00
CLN198	On 13/09/2021	Spot Bond	2.85000		130.00755	2.85000	124.03958		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
CLN199	On 13/09/2016	Spot Bond	2.40000	127.98174		2.40000	122.10825			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.59152			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.54000	101.21353		8.54000	101.19041			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.07771			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.09806			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.59000	101.25565		8.59000	101.23239			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.59000	101.25565		8.59000	101.23239			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.64000	100.07829		8.64000	100.05517			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.89716			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.08741			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.86400		10.00000	109.83500			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.86400		10.00000	109.83500			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.54923			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	100.33421			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.71189		9.35000	102.68598			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.71189		9.35000	102.68598			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	102.38255			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.06614			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.46601			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.46601			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.46601			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.99314			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN262		On 26/03/2019	Spot Bond		9.45500	102.57567	9.45500	102.54992			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond		0.00000	100.00000	0.00000	101.55852			0.00	0	1,000,000,000.00
CLN269		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	105.65040			0.00	0	1,000,000,000.00
CLN272		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	102.05695			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	102.04606			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	102.10867			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond		0.00000	100.00000	0.00000	100.38050			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond		0.00000	100.00000	0.00000	100.37511			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	102.25284			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	102.47964			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.84204			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.62851			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.52867			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.70503			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond		0.00000	100.00000	0.00000	100.95491			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond		0.00000	100.00000	0.00000	100.57932			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	102.05448			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.87040			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	103.80512			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond		10.00000	109.86400	10.00000	109.83500			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.59745			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.84994			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.65936			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
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.02326		0.00	0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.62193		0.00	0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.06635		0.00	0	1,000,000,000.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.74173		0.00	0	0.00	
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	137.91169		0.00	0	0.00	
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	103.11518		0.00	0	0.00	
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	138.42318		0.00	0	0.00	
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	137.29562		0.00	0	0.00	
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	137.99045		0.00	0	0.00	
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	134.20170		0.00	0	0.00	
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	134.42446		0.00	0	0.00	
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.61864		0.00	0	0.00	
CLN314	On 14/11/2022	Spot Bond	11.01000	93.35605	11.01000	93.32887		0.00	0	0.00	
CLN315	On 20/03/2023	Spot Bond	11.53000	94.81551	11.53000	94.78663		0.00	0	0.00	
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.66470		0.00	0	0.00	
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	102.04032		0.00	0	0.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.60484		0.00	0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.01073		0.00	0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.96255		0.00	0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	100.94980	8.80500	100.94099		0.00	0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.79329		0.00	0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.96890		0.00	0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	130.52148		0.00	0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.90801		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
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000	0.00000	102.03590		0.00		0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.94148		0.00		0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.69335		0.00		0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	82.60524		0.00		0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	102.11847		0.00		0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.66470		0.00		0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	118.93483		0.00		0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	118.98334		0.00		0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.94307		0.00		0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	102.35982		0.00		0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.67434		0.00		0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.67678		0.00		0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000	0.00000	102.20668		0.00		0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.69800		0.00		0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.97417		0.00		0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.93406		0.00		0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.63642		0.00		0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.62618		0.00		0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.89655		0.00		0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000	0.00000	100.25954		0.00		0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.88792		0.00		0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.00455		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
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.63439			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.19000		105.37570		10.19000	104.34653			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.79862			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.88872			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.33000		107.51286		12.33000	106.23708			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.92483			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.36000		106.13350		12.36000	106.09834			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		109.46887		10.02000	109.43931			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.92483			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.97258			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	104.51638			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.77094			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.80855			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.80870			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.73596			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.71000		102.91103		9.71000	102.88452			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.05810			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.98078			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		102.20470		10.57000	102.17609			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		102.41475		11.00000	102.38496			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.99874			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	102.02958			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.01088			0	0.00
CLN384	On 20/09/2024	Spot Bond	12.12000		102.17211		12.12000	102.13945			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN385	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	102.20783			0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.80844			0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.05610			0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.93033			0	0.00
CLN389	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
CLN390	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.45739			0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.66480			0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.70503			0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	91.45668			0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	101.80433			0	0.00
CLN395	On 02/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.14476			0	0.00
CLN396	On 20/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.98293			0	0.00
CLN397	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	102.15911			0	0.00
CLN398	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.58272			0	0.00
CLN399	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.57927			0	0.00
CLN400	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	101.09257			0	0.00
CLN401	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	101.00615			0	0.00
CLN402	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.89185			0	0.00
CLN403	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.48100			0	0.00
CLN404	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.21761			0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	41.24188		7.01000	41.84805			0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	166.63076			0	0.00
CLN61	On 02/03/2028	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
CLN81	On 18/04/2028	Spot Bond	8.71500	96.61112		8.71500	146.58326			0	0.00
CLN88	On 28/04/2028	Spot Bond	8.33000	35.67376		8.33000	156.86154			0	0.00
CLN89	On 02/03/2028	Spot Bond	8.33000	36.12106		8.33000	157.24554			0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	97.45363			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	97.43186			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.38940			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.76568			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.91925			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.79537			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.81977			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.37836			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.82639			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.01073			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.66309			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.76444			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.75337			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.76438			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.06076			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.34093			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.31922			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.72000	106.51009		8.72000	105.01458			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.78500	100.67458		8.78500	100.65093			0	930,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.35000	110.07963		10.35000	110.04928			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.20000	101.75438		7.20000	101.73501			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
COJ07	On 23/03/2021	Spot Bond		9.92000	106.00022		9.92000	105.97233			0	0.00
COJG01	On 09/06/2024	Spot Bond		9.97000	101.25576		9.97000	101.22885			0	0.00
COT01	On 03/04/2023	Spot Bond		10.34000	95.18092		10.34000	95.15471			0	0.00
COT02	On 03/04/2028	Spot Bond		11.06000	96.04462		11.06000	96.01638			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond		11.06000	89.23395		11.06000	89.20771			0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.26129			0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.82408			0	0.00
CPL01U	On 12/12/2019	Spot Bond		100.00000	9.39853		100.00000	9.37576			0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.31137			0	0.00
CPL022	On 23/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.64631			0	0.00
CPL024	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.27056			0	0.00
CPL026	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.13973			0	0.00
CPL027	On 23/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.92326			0	0.00
CPL02U	On 12/03/2020	Spot Bond		100.00000	9.44739		100.00000	9.42451			0	0.00
CPL03U	On 12/12/2018	Spot Bond		100.00000	11.82903		100.00000	11.80037			0	0.00
CPV01	On 30/06/2029	Spot Bond		11.68500	100.20269		11.68500	101.30096			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	15.83418		100.00000	14.21782			0	0.00
DEN39U	On 10/06/2018	Spot Bond		100.00000	8.58993		100.00000	6.85530			0	0.00
DEN40U	On 10/06/2018	Spot Bond		100.00000	16.48137		100.00000	14.87557			0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.83655			0	0.00
DENG44	On 29/09/2017	Spot Bond		7.98500	99.02142		7.98500	99.00036			0	0.00
DENG55	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.37804			0	0.00
DENG56	On 25/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.29117			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DENG57	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.11536			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	88.19553		100.00000	87.98849			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.99989			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.37421			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.47158			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.74939			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.35542			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.59430			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.04693			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	55.81266			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.92363			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.91000	100.35607		8.91000	100.33204			0	0.00
DV21	On 15/06/2016	Spot Bond	7.39000	107.10126		7.39000	107.07991			0	0.00
DV22	On 07/02/2020	Spot Bond	8.96000	105.02217		8.96000	104.99675			0	1,364,800,000.00
DV23	On 27/02/2023	Spot Bond	9.62000	104.85331		9.62000	104.82610			0	1,065,000,000.00
DV24	On 18/02/2024	Spot Bond	9.60000	103.49365		9.60000	103.46685			0	0.00
DV29	On 18/02/2029	Spot Bond	9.68500	106.20778		9.68500	106.18004			0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.42891			0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.31598			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.88698			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.37645			0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.96285			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.96230			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.49927			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.42833			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.03826			0	100,000,000.00
E170	On 01/08/2020	Spot Bond	8.30500		126.17552		8.30500	126.14717			0	2,100,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.45275			0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EL037	On 31/01/2037	Spot Bond	2.43000		98.65457		2.43000	98.60101			0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		101.43664		1.20000	136.20701			0	7,650,000,000.00
EL28	On 02/05/2028	Spot Bond	2.16000		123.07706		2.16000	123.01126			0	1,030,000,000.00
EL29	On 19/11/2029	Spot Bond	2.14000		111.08027		2.14000	111.02095			0	0.00
EL30	On 29/07/2030	Spot Bond	2.12000		112.30255		2.12000	112.24253			0	0.00
EL31	On 02/06/2031	Spot Bond	2.25000		102.27352		2.25000	102.21856			0	0.00
EL36	On 31/01/2036	Spot Bond	2.41000		99.08386		2.41000	99.03012			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.76000		107.02586		9.76000	106.99769			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.66000		107.21512		9.66000	107.18763			0	0.00
EMM03	On 04/05/2024	Spot Bond	10.11000		100.64391		10.11000	100.61693			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.32000		92.39230		10.32000	95.50142			100,000,000	100,000,000.00
EMM05	On 17/04/2029	Spot Bond	10.46000		103.06472		10.46000	102.39392			0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.45198			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	98.33327			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.94332			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.73027			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EPF005	On 06/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.70263			0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.66601			0	0.00
EPFC15	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.07557			0	0.00
EPFC16	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.30368			0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	99.72678		100.00000	99.45504			0	0.00
EQS02	On 01/07/2015	Spot Bond		10.77000	105.80439		10.77000	105.77337			0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.84448			0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.03921			0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.27551			0	0.00
EQS07	On 09/04/2018	Spot Bond		10.30500	97.47810		10.30500	97.45134			0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	98.33758			0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	97.70442			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	100.48565			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	100.51524			0	0.00
ERSA12	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.55846			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.86400		10.00000	109.83500			0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.43392			0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.45150			0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.43040			0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.44506			0	0.00
ERSA18	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.44430			0	0.00
ERSA19	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.43837			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ES15	On 30/08/2015	Spot Bond	6.45000		102.40914		6.45000	102.39131			0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.16500		103.98942		8.16500	103.96668			218,567,100	3,225,029,500.00
ES23	On 25/01/2023	Spot Bond	8.84000		110.07333		8.84000	110.04703			862,555,600	53,598,357,000.00
ES26	On 02/04/2026	Spot Bond	9.16000		92.58849		9.16000	92.56584			1,017,209,300	10,823,400,000.00
ES33	On 15/09/2033	Spot Bond	9.89000		81.72976		9.80000	82.34909			853,974,800	107,650,000,000.00
ES42	On 25/04/2042	Spot Bond	9.89000		88.04439		9.89000	88.02118			413,684,100	32,528,237,500.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.45455			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	98.68233			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.32232			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.11314			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.59409			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.41082			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.37382			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.13667			0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.63725			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.17288			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.55463			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.30198		100.00000	11.27461			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.99990		100.00000	10.97325			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.77749			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.77874			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.98672			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	102.12618			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRB05	On 21/12/2018	Spot Bond	9.62500	100.68649		9.62500	100.66049			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.98279			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.98272			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.94261			0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.95825			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.16037			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	100.16299			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.41000	97.56749		10.41000	98.39465			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.02479			0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.47500	110.03436		10.47500	110.00350			200,000,000	100,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.66138			0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.15000	133.29415		2.15000	134.11654			0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.19000	125.56694		2.19000	273.72198			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.43500	105.55846		2.43500	112.14690			0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.03000	95.96611		3.03000	152.42721			0	0.00
FRBI33	On 07/12/2033	Spot Bond	3.16000	104.06580		3.16000	192.08440			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.02000	104.79496		7.02000	104.77517			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.63000	66.86483		7.63000	66.26330			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41200	42.99635		9.41200	42.09314			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000	41.67380		9.65000	40.74126			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.16645			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.14059			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.85296			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.03440			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC115		On 20/06/2017	Spot Bond	7.47000	100.42127		7.47000	98.00000			0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.42127		7.47000	100.00000			0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.01386			0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.91904			0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.18042			0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.98078			0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.33844		6.00000	100.00000			0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.10645			0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.59759			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.52056			0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	25.41446		100.09221	25.35285			0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.79771			0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.63069			0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.38367			0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.17822			0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.99005			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	102.01220			0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.83742			0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.88154			0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.46552			0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.84845			0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	63.33058		13.22500	63.30819			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.74254			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.74475			0	100,000,000.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.56093			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.82418			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.66500	97.60762		3.66500	100.92505			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.90360			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.90360			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.44859			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.66470			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.85828			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.79329			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.75137			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.87969			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	102.05134			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.61355			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.87064			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.04117			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.35542			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.86390			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.37049			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.73152			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.88154			0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.88154			0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.69625			0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.42699			0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.50489			0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.46120			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.86400		10.00000	109.83500			0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.24470			0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.98740			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC196	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.22972			0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.44334			0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.20658			0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.20985			0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.18510			0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.07715			0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.18510			0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.07283			0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.78072			0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.82663		8.75000	100.80292			0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.84624			0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		11.53112		100.00000	11.50319			0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		10.57092		100.00000	10.54532			0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	96.90671			0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		12.34957		100.00000	12.31965			0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.68638			0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		22.57385		100.00000	22.51857			0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.73555			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		8.95376		100.00000	8.93207			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		21.74931		100.00000	21.69662			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.73551			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		21.72111		100.00000	21.66848			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.73373			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.69718			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.80729			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.75851			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.96000		127.83930		2.96000	127.76805			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.60193			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.59409			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.59409			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.44880			0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.55631			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.98123			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.71152			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.82881			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	101.54041			0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.30384			0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.99664			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.98562			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.97803			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.96496			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.49000		116.13324		3.49000	123.80057			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.02101			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.04092			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.54000		107.24920		3.54000	123.43364			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.52000		105.00154		3.52000	123.58026			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.46000		102.54542		2.46000	129.62973			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.53000		103.38587		2.53000	138.64053			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.08087			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.76439			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.00778			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.33509			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.25107			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.93227			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.93006			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.89276			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.50114	100.00000	100.00000	12.47085			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		52.32995	100.00000	100.00000	52.20318			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		95.96498	100.00000	100.00000	95.71891			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		23.60594	100.00000	100.00000	23.54875			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		35.08004	100.00000	100.00000	34.97051			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.34164	100.00000	100.00000	12.31142			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.72107			0	700,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.06818			0	1,000,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.31628		0.00	10,000,000,000	10,000,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.67911			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.41496			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	99.58167			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.46702			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.17800		83.54400		2.17800	102.25330			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.53000		101.76747		2.53000	110.99494			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.98916			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.36050		10.38000	101.33197			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.36050		10.38000	101.33197			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	103.32418			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.67000		99.84218		2.67000	108.33731			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.60000		207.52796		2.60000	207.55225			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.64000		108.96008		2.64000	108.90029			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.63000		206.66667		2.63000	206.68595			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.07485			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.52000		111.38844		2.52000	111.32768			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.73000		107.28105		2.73000	107.22191			0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.35151			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	54.27100			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.62870			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.83500		105.36161		2.83500	105.30323			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.75000		112.67742		2.75000	203.26443			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.80000		111.04562		2.80000	201.85920			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.45000		98.10822		2.45000	98.05489			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.83000		158.74743		2.83000	201.02174			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.11000		86.95105		3.11000	100.47241			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.07000		96.40073		3.07000	151.77614			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.56000		81.05754		3.56000	93.13805			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.06000		96.38651		3.06000	151.93861			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS130	On 11/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.54027			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.12000		150.62589		3.12000	150.84733			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.34000		187.49164		3.34000	187.79724			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		100.00000		0.00000	97.25451			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.49000		81.39408		3.49000	93.49489			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.46000		81.71404		3.46000	93.97231			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.27000		83.05052		3.27000	97.78608			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.31000		124.51467		2.31000	271.42724			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.20000		125.47885		2.20000	273.52987			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.92000		119.32489		2.92000	260.10985			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.62000		101.77342		2.62000	130.38998			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.90825			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.15000		134.18838		2.15000	130.01570			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.12944			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.37255			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.78770			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.51000		108.09916		2.51000	108.04023			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		27.86897		104.97509	27.79846			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		27.57146		101.07593	27.50402			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		21.38911		100.44759	21.33708			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		29.17491		100.76967	29.10376			0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS81	On 30/10/2042	Spot Bond	2.12000		117.90339		2.12000	117.84045			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRS82	On 21/11/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond			2.38000		97.46062		2.38000	112.68059			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond			0.00000		100.00000		0.00000	98.85104			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond			2.41000		97.20861		2.41000	112.38914			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond			0.00000		100.00000		0.00000	100.28874			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond			2.40000		123.73233		2.40000	341.73674			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond			0.00000		100.00000		0.00000	100.68155			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond			0.00000		100.00000		0.00000	100.28319			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX16	On 15/09/2016	Spot Bond			7.66000		102.27477		7.66000	102.25388			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond			8.27000		102.45415		8.27000	102.43159			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond			8.53500		106.48290		8.53500	106.45858			0.00	0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond			9.21000		99.87373		9.21000	99.84929			0.00	0	760,000,000.00
FRX20	On 01/10/2020	Spot Bond			9.50000		98.57822		9.50000	98.55322			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond			10.15000		89.48616		10.15000	89.46209			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond			10.27000		102.86883		10.27000	102.84053			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond			10.53000		94.48403		10.53000	95.04478			0.00	0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond			10.85500		95.09670		10.85500	95.43341			0.00	0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond			10.98500		91.83403		10.98500	91.80690			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond			10.34000		79.71066		10.34000	79.68871			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond			0.00000		100.00000		0.00000	101.57628			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond			0.00000		100.00000		0.00000	101.59842			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond			0.00000		100.00000		0.00000	101.65372			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond			0.00000		100.00000		0.00000	101.74225			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
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	101.80863		0.00		0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	102.09623		0.00		0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000	0.00000	100.39381		0.00		0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000	0.00000	100.24862		0.00		0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000	0.00000	100.40835		0.00		0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000	0.00000	100.42450		0.00		0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000	0.00000	100.43794		0.00		0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000	0.00000	100.49701		0.00		0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		53.87543	100.00000	53.74491		0.00		0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		9.03880	100.00000	9.01690		0.00		0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.51646	100.00000	1.51278		0.00		0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.25442	100.00000	0.25380		0.00		0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		10.48012	100.00000	10.45473		0.00		0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.75827	100.00000	1.75401		0.00		0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.29499	100.00000	0.29427		0.00		0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.29422				0	100,000,000.00
GFC04	On 11/04/2017	Spot Bond	9.46000		101.57208	9.46000	101.54643				0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	101.03985				0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.30467				0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.30865				0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.33448				0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.36619				0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.38595				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	100.51461				0	130,000,000.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.66193	100.00000	9.63852				0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		19.95369	100.00000	19.90535				0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		10.97109	100.00000	10.94451				0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		11.09647	100.00000	11.06183				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	100.83735				0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.87007				0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.91066				0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.96696				0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.00452				0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.14746				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.60454			0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.96116			0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.42092			0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.60459			0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001	100.00000	0.00001				0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.04597			0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.94578			0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.14440	100.00000	10.11982				0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.07803			0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.88306			0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.75441			0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.76316			0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.36448			0	0.00
HILC21	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.58559			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	101.07106			0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.47024	101.37583		7.47024	92.62451			0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.11858			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HMS1C5	On 19/07/2015	Spot Bond	8.47032	101.35518		8.47032	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	101.17965			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.92053	101.41833		8.92053	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	101.25425			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	101.15920			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.33419			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.65099			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.86400		10.00000	109.83500			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.34000	103.90155		9.34000	103.87535			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.49166			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.46217			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.55000	108.38954		8.55000	108.36448			0	1,580,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.06000	126.71883		2.06000	276.23395			0	3,220,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.06000	129.56530		2.06000	282.43893			0	400,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.79000	98.66883		9.79000	98.64278			0	2,230,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.83000	98.25307		9.83000	98.22703			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	39.02048		100.00000	38.92595			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	94.00833		100.00000	93.76972			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	42.99498		100.00000	42.88968			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	34.48027		100.00000	34.39674			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		109.86400	10.00000	109.83500		0.00		0	0.00
I2025	On 31/01/2025	Spot Bond	1.76000		118.96096	1.77000	118.79525		0.00		53,549,676,100	32,597,015,800.00
I2038	On 31/01/2038	Spot Bond	1.92000		123.59532	1.91000	123.74914		0.00		41,364,654,700	05,677,757,600.00
I2046	On 31/03/2046	Spot Bond	2.06000		120.45801	2.06000	120.39390		0.00		50,218,995,600	88,862,962,700.00
I2050	On 31/12/2050	Spot Bond	1.99000		131.82733	1.99000	131.75733		0.00		31,544,701,300	55,853,108,300.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.59785		0.00		0	0.00
IBL21	On 15/03/2016	Spot Bond	8.14000		103.21943	8.14000	103.19705		0.00		0	0.00
IBL22	On 15/03/2018	Spot Bond	8.21000		106.65927	8.21000	106.63595		0.00		0	0.00
IBL28	On 18/08/2016	Spot Bond	7.96000		102.88523	7.96000	102.86306		0.00		0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.74937		0.00		0	0.00
IBL34	On 31/01/2017	Spot Bond	1.30000		101.59122	1.30000	132.04618		0.00		0	0.00
IBL36	On 31/01/2022	Spot Bond	2.22000		104.24180	2.22000	133.55387		0.00		0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.00629		0.00		0	0.00
IBL39	On 02/04/2018	Spot Bond	8.33000		102.70214	8.33000	102.67923		0.00		0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.89596		0.00		0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.53030		0.00		0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.55996		0.00		980,000,000	490,000,000.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.86400	10.00000	109.83500		0.00		0	0.00
IBL45	On 21/12/2018	Spot Bond	8.95500		100.91641	8.95500	100.89212		0.00		0	0.00
IBL46	On 15/01/2020	Spot Bond	9.43000		94.92870	9.43000	94.90454		0.00		0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000	0.00000	99.85495		0.00		0	0.00
IBL49	On 02/04/2018	Spot Bond	8.94000		97.45042	8.94000	97.42713		0.00		0	1,360,000,000.00
IBL50	On 02/08/2020	Spot Bond	9.48000		101.67598	9.48000	101.64997		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	
IBL52	On 31/07/2016	Spot Bond			0.00000	100.00000		0.00000	100.70147			0.00	7,200,000,000	7,200,000,000.00
IBL53	On 31/07/2018	Spot Bond			0.00000	100.00000		0.00000	99.84834			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond			7.90000	101.89326		7.90000	101.87145			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond			8.73500	101.20980		8.73500	101.18590			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond			0.00000	100.00000		0.00000	100.88613			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond			0.00000	100.00000		0.00000	100.52670			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond			7.98000	103.56671		7.98000	103.54433			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond			8.69500	104.44754		8.69500	104.42298			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond			9.82000	105.67595		9.82000	105.64796			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond			0.00000	100.00000		0.00000	101.39283			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond			0.00000	100.00000		0.00000	100.90051			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond			0.00000	100.00000		0.00000	100.71637			0.00	4,000,000,000	2,000,000,000.00
IBL64	On 29/07/2019	Spot Bond			0.00000	100.00000		0.00000	100.83098			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond			0.00000	100.00000		0.00000	100.84759			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond			0.00000	100.00000		0.00000	99.94301			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond			2.95000	127.74107		2.95000	127.84430			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond			100.00000	0.00958		100.00000	0.00956			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000	100.00000		0.00000	100.99770			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond			0.00000	100.00000		0.00000	100.97190			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			9.46000	96.46814		9.46000	96.44378			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond			0.00000	100.00000		0.00000	100.32816			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond			0.00000	100.00000		0.00000	100.20630			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond			10.16000	96.77995		10.16000	96.75389			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000	101.78932		5.00000	101.77543			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
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.70412		5.00000	100.69053			0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.95158		4.00000	100.94071			0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.58605		4.00000	100.57516			0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		46.72541		100.00000	46.61097			0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		46.54137		100.00000	46.42738			0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		46.54137		100.00000	46.42738			0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		104.90000		9.20000	104.87422			0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.52448			0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.22318		100.00000	7.20568			0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.64344			0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		95.96498		100.00000	95.71891			0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		15.02441		100.00000	14.98761			0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		21.07453		100.00000	21.02348			0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.57150		100.00000	1.56850			0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.91492		100.00000	9.89064			0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.78195		100.00000	9.75825			0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.90936		100.00000	10.88265			0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		31.98308		100.00000	31.90476			0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		92.63959		100.00000	92.40506			0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		85.08159		100.00000	84.88372			0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		83.90805		100.00000	83.71560			0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		96.41878		100.00000	96.16899			0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		96.46618		100.00000	96.21627			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IN528U	On 07/07/2015	Spot Bond	100.00000		93.11224		100.00000	92.87532			0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		88.90120		100.00000	88.61898			0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		82.76644		100.00000	82.57919			0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		83.25457		100.00000	83.00971			0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		84.10138		100.00000	83.90805			0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.98247		6.40000	99.91241			0	0.00
INA525	On 17/06/2015	Spot Bond	6.40000		99.87741		6.40000	99.77257			0	0.00
INA529	On 14/07/2015	Spot Bond	6.45000		99.40277		6.45000	99.29811			0	0.00
INA530	On 21/07/2015	Spot Bond	6.45000		99.28069		6.45000	99.17629			0	0.00
INA531	On 28/07/2015	Spot Bond	6.45000		99.15892		6.45000	99.05477			0	0.00
INA533	On 11/08/2015	Spot Bond	6.60000		98.89133		6.60000	98.78535			0	0.00
INA534	On 18/08/2015	Spot Bond	6.60000		98.76770		6.60000	98.66198			0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		98.39866		6.60000	98.29373			0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.80309			0	0.00
ING115	On 31/03/2016	Spot Bond	10.91749		102.95984		10.91749	102.64432			0	0.00
ING116	On 31/03/2016	Spot Bond	10.91749		102.18672		10.91749	101.99007			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.86953			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.83373			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.19553		6.50000	101.17785			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.95873			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.36489			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.87714			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.09657			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.86400		10.00000	109.83500			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.81182			0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	103.85344			0	0.00
ING292		On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.00172			0	0.00
ING297		On 10/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.29920			0	0.00
ING298		On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.16077			0	0.00
ING301		On 12/10/2015	Spot Bond	100.00000	74.64213		100.00000	74.48980			0	0.00
INGR06		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.43870			0	0.00
INLV01		On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.79858			0	0.00
IP274U		On 14/07/2015	Spot Bond	100.00000	91.47870		100.00000	91.25000			0	140,000,000.00
IPF01/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.86400		10.00000	109.83500			0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.20428			0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.21978			0	0.00
IPF06		On 13/04/2017	Spot Bond	8.65000	101.62482		8.65000	101.60131			0	0.00
IPF07		On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.42925			0	0.00
IPF08		On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.46316			0	0.00
IPF09		On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.48580			0	0.00
IPF10		On 15/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.13230			0	0.00
IPF11		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.18922			0	0.00
IPF12		On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.15482			0	0.00
IPFC06		On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.97764			0	0.00
IPL10		On 20/05/2021	Spot Bond	9.81000	98.57687		9.81000	98.55121			0	1,850,000,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.84611			0	0.00
IPL6		On 28/09/2017	Spot Bond	8.90000	103.73486		8.90000	103.71033			0	1,350,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.32120				0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.29946				0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000	0.00000	99.70419				0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.90194				0	0.00
IV014	On 22/06/2015	Spot Bond	8.09000	104.99325	8.09000	104.97004				0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	103.28454				0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.02258				0	0.00
IV017	On 31/01/2022	Spot Bond	3.50000	96.57514	3.50000	127.85760				0	0.00
IV019	On 31/03/2028	Spot Bond	3.62000	143.22547	3.62000	148.69732				0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.61222				0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.35174				0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.21368				0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	99.93355				0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.74442				0	0.00
IV030	On 31/01/2025	Spot Bond	3.77000	99.21903	3.77000	107.80219				0	0.00
IV030A	On 31/01/2025	Spot Bond	3.77000	99.13632	3.77000	107.80219				0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	99.95329				0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.65093				0	0.00
IV08	On 30/04/2018	Spot Bond	10.49500	109.39760	10.49500	109.36719				0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	102.95173				0	0.00
IV19A	On 31/03/2028	Spot Bond	3.72000	141.71742	3.72000	141.63566				0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000	87.95181	100.00000	87.74038				0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000	85.08159	100.00000	84.88372				0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000	83.71560	100.00000	83.52403				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVA524	On 11/06/2015	Spot Bond	6.40000		99.98247		6.40000	99.85992			0	0.00
IVA528	On 09/07/2015	Spot Bond	6.45000		99.49015		6.45000	99.61274			0	0.00
IVA529	On 16/07/2015	Spot Bond	6.45000		99.36786		6.45000	99.49015			0	0.00
IVA530	On 23/07/2015	Spot Bond	6.45000		99.24587		6.45000	99.36786			0	0.00
IVA531	On 30/07/2015	Spot Bond	6.45000		99.12418		6.45000	98.76089			0	0.00
IVA534	On 20/08/2015	Spot Bond	6.60000		98.73244		6.60000	98.62679			0	0.00
IVA537	On 03/09/2015	Spot Bond	6.60000		98.48628		6.60000	98.38116			0	0.00
IVA538	On 10/09/2015	Spot Bond	6.60000		98.36366		6.60000	98.25880			0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.00796			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.86400		10.00000	109.83500			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.03126			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.26117			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.39230			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.40222			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.16763			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.20437			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.21213			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.22763			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.15785			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.06427			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.86988			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.73994			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.51348			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.26958			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.26694			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.36753			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.94420			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.61667			0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.50932			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.54803			0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.54802			0	0.00
IVC036	On 16/07/2019	Spot Bond	9.29500		103.68752		9.29500	103.66150			0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		16.12047		100.00000	16.08440			0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.25514		100.00000	11.22758			0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.04125			0	0.00
IVC040	On 24/07/2021	Spot Bond	9.48000		102.92508		9.48000	102.89875			0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.88637			0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.53536			0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.89108			0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	104.55836			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.90668			0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.93076			0	0.00
IVC047	On 27/10/2015	Spot Bond	6.89000		101.08760		6.89000	101.06901			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.76241			0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.42105			0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.13047			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC051	On 03/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.79975			0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.59724			0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.65175			0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.12182			0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.67600			0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.84209			0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.03201			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.87910			0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.01419			0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		53.74491	100.00000	53.61471				0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	102.08605			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06259			0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.87444			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.02195			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		87.92271	100.00000	87.71084				0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.34545			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.93456			0	0.00
KW01	On 31/10/2027	Spot Bond		8.71000	137.34810		8.71000	137.31628			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.55045			0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.87658			0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.14775			0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.74462			0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.24561			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LBK11	On 28/11/2019	Spot Bond	10.43000	97.49825		10.43000	97.47131			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000	102.78837		9.71000	102.76145			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.85156			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.93000	100.01621		8.93000	99.99208			0	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.06000	97.94061		9.06000	97.91691			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	10.10000	99.21046		10.10000	99.18346			0	680,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.93337			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.82699			0	0.00
LHL02	On 13/12/2015	Spot Bond	7.91000	101.27715		7.91000	101.25557			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.81107			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.44574			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.42985			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.44451			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.47631			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.51177			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.88451			0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.47762			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.12072			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.89954			0	0.00
MAQ072	On 10/09/2015	Spot Bond	100.00000	79.86871		100.00000	79.69432			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.76939			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.78255			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.87211			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBC024	On 05/09/2015	Spot Bond	100.00000		80.75221	100.00000	80.57395				10,000,000,000	75,000,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.45956				0	4,000,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	102.15535				0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.49054				0	2,500,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.14950				0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.38393				0	1,059,000,000.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.11996				0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.63745				0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.64095				0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.65528				100,000,000	100,000,000.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.01894				0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.09272				0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.17327				0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		62.16408	100.00000	62.01349				0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		22.74807	100.00000	22.69236				0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		22.03210	100.00000	21.97815				0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		22.11954	100.00000	22.06537				0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		21.25094	100.00000	21.19945				0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		22.22853	100.00000	22.17468				0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.83091				0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.95500		101.59272	8.95500	101.56840				0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.97500		101.11827	8.97500	101.09402				0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000	0.00000	103.45301				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.28193			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	103.30319			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	103.45008			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.14500		102.07561		8.14500	102.05335			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.94500		105.19731		8.94500	105.17189			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.73500		105.61141		9.73500	105.58368			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.58733			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.64267			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.78000		103.83007		9.78000	103.88052			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.06000		102.33007		7.06000	102.31064			0	2,470,000,000.00
MIL02	On 31/05/2017	Spot Bond	9.07000		99.73060		9.07000	99.70645			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	99.84430			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.61000		105.30705		9.61000	104.24854			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	100.18489			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		32.76800		100.00000	26.15089			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.77000		99.72099		8.77000	99.69760			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.01000		104.02074		7.01000	104.00088			0	0.00
MTN04	On 13/07/2017	Spot Bond	8.76000		106.69223		8.76000	106.66696			0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.81988		100.89771	6.80322			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.90870		100.61875	6.89186			0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	9.18500		95.57614		9.18500	95.55282			0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500		101.78510		7.66500	101.76396			0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.30000		98.70884		9.30000	98.68445			0	0.00
NBK12A	On 19/03/2021	Spot Bond	9.06000		103.50447		9.06000	103.47955			0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.52000		103.39706		9.52000	103.37093			0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.26496			45,600,000	111,400,000.00
NBK14A	On 26/06/2021	Spot Bond	9.42000		103.64145		9.42000	103.63916			0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.30863			0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.66000		98.65960		9.66000	98.62490			0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.34058			0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.31000		97.80249		10.31000	97.77533			0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.96738			0	700,000,000.00
NBK17A	On 22/04/2026	Spot Bond	10.49000		97.85436		10.49000	97.82702			0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.33312			0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.41000		99.63752		9.41000	99.61249			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.34786			0	700,000,000.00
NBK19A	On 01/06/2022	Spot Bond	9.81000		99.38726		9.81000	99.36126			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.22551			0	0.00
NBK20A	On 01/06/2026	Spot Bond	10.56000		98.96678		10.56000	98.93896			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.53646			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.56709			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.57270			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.58782			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.00000		0.00000	100.61660			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.62919			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.00000		0.00000	101.08672			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.16157			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.89000		103.38203		6.89000	103.36287			264,000,000	4,872,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.29662			0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.97500		111.22255		8.97500	111.19602			0	3,060,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.88500		37.92567		10.88500	37.91494			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.13870			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.71000		103.22208		7.71000	103.20087			0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.58254			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	96.78467			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.14553			0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.90284			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.88651			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	93.25489			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.27646			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.55264			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.71458			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.62605			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.96067			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.57180			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.55712			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.55602			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.80601			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.79329			0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.05500		106.82527		10.05500	105.78837			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.78227			0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.09000		105.59357		10.09000	104.65131			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.79329			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.61232			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.61303			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.81095			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.83301			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.14569			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.29625			0	0.00
NED11	On 17/09/2015	Spot Bond	7.00000		103.30855		7.00000	103.28911			360,000,000	180,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.02817			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	98.98137			0	0.00
NED15	On 08/04/2024	Spot Bond	10.15500		104.86221		10.15500	103.67129			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	100.06386			0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	101.27608			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	101.29634			0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.14433			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NEDH1A	On 20/11/2018	Spot Bond	9.44500		116.99519		9.44500	116.96585			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	100.16418			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.86400		10.00000	109.83500			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.21000		169.03216		2.21000	168.94150			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.63000		96.80158		2.63000	110.27750			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		184.71820		3.45000	184.61866			0	0.00
NILB13	On 31/01/2025	Spot Bond	3.02000		106.52608		3.02000	106.46307			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.21000		148.69964		3.21000	139.39616			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.12000		150.93305		3.12000	150.84733			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.83000		105.62576		8.83000	105.60055			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.46000		104.19783		9.46000	104.32478			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.36588			0	1,280,000,000.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.34648			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.35866			360,000,000	180,000,000.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.35138			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.37273			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.66000		104.19152		9.66000	105.40992			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.36594			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.36109			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000		100.00000		0.00000	100.39348			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.86000		104.18531		9.86000	104.30823			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.37079			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.37322			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1C17	On 22/05/2052	Spot Bond	0.00000		100.00000		0.00000	100.41428			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.46259			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.43317			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.38049			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.74500		110.63374		8.74500	110.60787			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.51000		115.64952		9.51000	115.62033			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.10500		172.28862		2.10500	172.19671			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.46000		113.10677		10.46000	113.07526			0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.17991			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.96396			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.68358			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.10436			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.27262			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.29195			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.35731			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.87187		100.00000	16.83099			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		91.90095		100.00000	91.67291			0	0.00
OML01	On 27/10/2015	Spot Bond	6.90000		101.78542		6.90000	101.76667			0	500,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.26099			0	0.00
OML03	On 27/11/2024	Spot Bond	9.98000		95.97042		9.98000	97.75802			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.00000		0.00000	99.78219			0	0.00
OML05	On 19/03/2025	Spot Bond	10.14000		99.84907		10.14000	100.73378			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.70000		99.78378		10.70000	100.46726			0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
OML07	On 19/03/2030	Spot Bond	11.31000	99.91254		11.31000	100.33562			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	36.19413		100.00000	36.10644			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.56000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.86400		10.00000	109.83500			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.95966			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.01850			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.68214			0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.52053			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.55240			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.60613			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.02176			0	0.00
PPC004	On 30/06/2021	Spot Bond	9.71000	103.59551		9.71000	105.02096			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.83419			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.85695			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.86719			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.88993			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.98766			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.01037			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.90810			0	0.00
R010P	On 21/12/2025	Spot Bond	8.13000	43.20715		8.13000	43.19769			0	0.00
R158	On 15/09/2015	Spot Bond	5.91000	105.09931		5.91000	105.08255			16,630,000,000	37,900,000,000.00
R158P	On 15/09/2015	Spot Bond	6.54000	98.29166		6.54000	98.27436			0	0.00
R159	On 15/09/2016	Spot Bond	6.64000	111.34909		6.64000	111.32933			32,287,708,500	56,778,659,000.00
R159P	On 15/09/2016	Spot Bond	6.47000	92.26922		6.47000	92.25326			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R186		On 21/12/2026	Spot Bond	8.40000	120.24592		8.31000	120.94634			0.00	50,474,100,500	84,010,247,700.00
R187P		On 21/12/2026	Spot Bond	8.05000	40.25284		8.05000	40.24411			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.97000	37.55838		7.97000	37.55032			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.72500	282.98211		1.70000	283.33405			0.00	3,612,840,900	21,590,029,900.00
R202		On 07/12/2033	Spot Bond	1.82000	231.82298		1.80000	232.36358			0.00	4,663,104,900	27,514,211,700.00
R2023		On 28/02/2023	Spot Bond	8.21500	99.50809		8.12000	100.01501			0.00	60,443,771,900	39,210,501,300.00
R203		On 15/09/2017	Spot Bond	7.29500	103.89199		7.21000	104.04900			0.00	87,361,131,600	45,692,290,400.00
R2030		On 31/01/2030	Spot Bond	8.69500	97.16150		8.69500	97.13865			0.00	96,644,283,700	79,651,548,300.00
R2032		On 31/03/2032	Spot Bond	8.79500	96.84130		8.79500	96.81853			0.00	04,852,495,000	25,561,262,700.00
R2037		On 31/01/2037	Spot Bond	8.89000	99.31461		8.89000	99.29075			0.00	21,215,089,600	56,690,688,500.00
R204		On 21/12/2018	Spot Bond	7.61000	104.94176		7.52500	105.18163			0.00	88,301,538,100	175,011,915,700.00
R2044		On 31/01/2044	Spot Bond	8.98500	100.71830		8.98500	100.69385			0.00	53,164,316,400	49,403,984,800.00
R2048		On 28/02/2048	Spot Bond	8.98000	99.98485		8.98000	99.96098			0.00	66,810,868,900	88,841,222,900.00
R207		On 15/01/2020	Spot Bond	7.87500	100.54119		7.78000	100.87613			0.00	02,396,836,500	82,536,200,000.00
R208		On 31/03/2021	Spot Bond	8.01000	95.53358		7.91000	95.95559			0.00	78,039,545,700	16,281,797,200.00
R209		On 31/03/2036	Spot Bond	8.93000	76.05887		8.84000	76.72381			0.00	40,589,929,300	00,229,557,600.00
R210		On 31/03/2028	Spot Bond	1.72000	175.73545		1.72000	175.64353			0.00	63,152,085,800	75,133,260,800.00
R211		On 31/01/2017	Spot Bond	0.60000	133.59920		0.60000	133.53336			0.00	17,769,600	27,713,481,500.00
R212		On 31/01/2022	Spot Bond	1.70500	137.82967		1.65000	138.21539			0.00	59,283,881,800	70,441,321,200.00
R213		On 28/02/2031	Spot Bond	8.83000	86.52367		8.73500	87.21776			0.00	64,138,525,400	19,945,117,200.00
R214		On 28/02/2041	Spot Bond	8.89000	77.76953		8.89000	77.75115			0.00	40,737,999,700	14,588,550,000.00
R228C		On 15/09/2015	Spot Bond	6.54000	98.29166		6.54000	98.27436			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	6.46000	95.26118		6.46000	95.24472			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
R230C	On 15/09/2016	Spot Bond	6.47000	92.26922	6.47000	92.25326	0.00	0	0.00			
R327C	On 21/06/2015	Spot Bond	6.61000	99.80119	6.61000	99.78316	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.48000	96.67519	6.48000	96.65825	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.46000	93.65991	6.46000	93.64355	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.52000	90.64870	6.52000	90.63272	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.18500	86.64835	7.18500	86.63155	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.23500	83.54139	7.23500	83.52508	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.53000	79.93271	7.53000	79.91648	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.51000	77.08488	7.51000	77.06926	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.49000	74.35284	7.49000	74.33782	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.48000	71.70014	7.48000	71.68568	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.74000	68.24990	7.74000	68.23566	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	7.72000	65.77705	7.72000	65.76336	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	7.83000	62.92932	7.83000	62.91605	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	7.80000	60.67275	7.80000	60.65999	0.00	0	0.00			
R341C	On 21/06/2022	Spot Bond	7.77000	58.51399	7.77000	58.50174	0.00	0	0.00			
R342C	On 21/12/2022	Spot Bond	7.74000	56.44837	7.74000	56.43659	0.00	0	0.00			
R343C	On 21/06/2023	Spot Bond	7.70000	54.51354	7.70000	54.50223	0.00	0	0.00			
R344C	On 21/12/2023	Spot Bond	7.66000	52.66535	7.66000	52.65447	0.00	0	0.00			
R345C	On 21/06/2024	Spot Bond	8.25000	48.18909	8.25000	48.17839	0.00	0	0.00			
R346C	On 21/12/2024	Spot Bond	8.21000	46.44980	8.21000	46.43953	0.00	0	0.00			
R347C	On 21/06/2025	Spot Bond	8.17000	44.79052	8.17000	44.78067	0.00	0	0.00			
R348C	On 21/12/2025	Spot Bond	8.13000	43.20715	8.13000	43.19769	0.00	0	0.00			
R349C	On 21/06/2026	Spot Bond	8.09000	41.69581	8.09000	41.68673	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
R350C	On 21/12/2026	Spot Bond		8.05000	40.25284		8.05000	40.24411			0	0.00
R351C	On 21/06/2027	Spot Bond		8.01000	38.87479		8.01000	38.86640			0	0.00
R352C	On 21/12/2027	Spot Bond		7.97000	37.55838		7.97000	37.55032			0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.99219			0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	103.61256			0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	102.45732			0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.97735			0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	29.36193		100.00000	29.29080			0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	15.06129		100.00000	15.02441			0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	34.73264		100.00000	34.64849			0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	87.98849		100.00000	87.78243			0	0.00
RCSB5U	On 10/12/2016	Spot Bond		100.00000	38.26959		100.00000	32.17414			0	0.00
RCSB6U	On 31/03/2018	Spot Bond		100.00000	19.68659		100.00000	19.63784			0	0.00
RDF01U	On 04/09/2017	Spot Bond		100.00000	20.70850		100.00000	20.65331			0	0.00
RDF02U	On 04/12/2020	Spot Bond		100.00000	8.63777		100.00000	8.61275			0	0.00
RDF03U	On 04/04/2018	Spot Bond		100.00000	15.74539		100.00000	15.70343			0	0.00
RDF04U	On 04/10/2018	Spot Bond		100.00000	12.75663		100.00000	12.72264			0	0.00
RDF05U	On 04/12/2019	Spot Bond		100.00000	9.81372		100.00000	9.78757			0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.96064			0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.83088			100,000,000	100,000,000.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.27616			0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.29011			0	0.00
RDFC18	On 25/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.29120			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RDFC21	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.50308			0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.51550			0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.25856			0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.26937			0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.41862			0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.34791			0	0.00
RED101	On 13/06/2017	Spot Bond	100.00000	15.43045	100.00000	15.00600				4,000,000,000	2,868,400,000.00
RES01U	On 02/03/2018	Spot Bond	100.00000	15.84153	100.00000	15.80314				0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	11.11283	100.00000	11.08591				0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000	9.20712	100.00000	9.18481				0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000	8.50774	100.00000	8.48713				0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.50688			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.31677			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.75643			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.05904			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.41853			0	1,350,000,000.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.25170			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.01984			0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.29833			0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.05735			0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000				0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	88.55872			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	83.87024			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	92.17776			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	91.31094			0	0.00	
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.25856			0	0.00	
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	84.65741			0	0.00	
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	95.07448			0	0.00	
RP018	On 12/02/2020	Spot Bond		12.35000	106.26066		12.35000	106.22549			0	0.00	
RP020	On 12/02/2020	Spot Bond		100.00000	14.63162		100.00000	14.59618			0	0.00	
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.86694			0	0.00	
RPP01U	On 31/08/2018	Spot Bond		100.00000	5.64459		100.00000	5.63106			0	0.00	
RPP04U	On 07/10/2016	Spot Bond		100.00000	38.33597		100.00000	38.24208			0	0.00	
RPP07U	On 31/01/2016	Spot Bond		100.00000	56.55332		100.00000	56.41632			0	0.00	
RPP08U	On 30/04/2020	Spot Bond		100.00000	14.69952		100.00000	14.64585			0	0.00	
RPP09U	On 21/11/2016	Spot Bond		100.00000	41.41319		100.00000	41.31287			0	0.00	
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.95867			0	0.00	
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	79.05853			0	0.00	
RW21	On 21/04/2021	Spot Bond		9.21000	104.72465		9.21000	104.69889			0.00	3,200,000,000	2,360,000,000.00
RW23	On 10/12/2023	Spot Bond		9.57000	99.65628		9.57000	99.63070			0	0.00	
RW28	On 10/12/2028	Spot Bond		9.99500	85.38971		9.99500	101.80358			0	0.00	
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	96.30178			0	0.00	
SBK12	On 24/11/2016	Spot Bond		7.84000	104.51180		7.84000	104.48996			0	0.00	
SBK12/R157	On 25/11/2020	Spot Bond		10.00000	109.86400		10.00000	109.83500			0	0.00	
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.27640			0	0.00	
SBK14	On 01/12/2017	Spot Bond		9.45000	100.68642		9.45000	100.66103			0	0.00	
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	101.80918			0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SBK16	On 15/03/2023	Spot Bond			0.00000		100.00000		0.00000	100.97097			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond			0.00000		100.00000		0.00000	102.28860			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond			0.00000		100.00000		0.00000	100.45501			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond			0.00000		100.00000		0.00000	101.05643			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond			0.00000		100.00000		0.00000	100.18376			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond			0.00000		100.00000		0.00000	101.08970			0.00	0	0.00
SBK22	On 28/05/2025	Spot Bond			0.00000		100.00000		0.00000	100.31762			0.00	0	0.00
SBK23	On 28/05/2027	Spot Bond			11.72000		99.38191		11.72000	99.61920			0.00	0	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond			9.02500		99.84703		9.02500	99.82295			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond			7.40000		104.69117		7.40000	104.67036			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond			7.96000		104.53860		7.96000	104.51627			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond			7.16000		104.75670		7.16000	104.73653			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond			8.61000		101.20241		8.61000	101.17923			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond			7.30500		104.71710		7.30500	104.69654			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond			8.00000		104.52771		8.00000	104.50528			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond			0.00000		100.00000		0.00000	99.88535			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond			0.00000		100.00000		0.00000	101.37435			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond			8.26000		103.21972		8.26000	103.19702			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond			0.00000		100.00000		0.00000	101.23892			0.00	12,460,000,000	3,800,000,000.00
SBS16	On 22/09/2018	Spot Bond			0.00000		100.00000		0.00000	101.63526			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond			0.00000		100.00000		0.00000	102.84334			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond			9.67000		107.00979		9.67000	106.98203			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond			10.21000		99.65563		10.21000	99.62867			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond			0.00000		100.00000		0.00000	100.57400			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
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.49183			1,000,000,000	500,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.48735			0	500,000,000.00
SBS25	On 24/05/2019	Spot Bond		9.10500	99.63562		9.10500	99.61151			0	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	24.82383		100.00000	24.76828			0	0.00
SBS27	On 20/02/2024	Spot Bond		9.66000	105.77303		9.66000	105.74546			0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.69375			0	0.00
SBS29	On 12/06/2019	Spot Bond		9.17000	98.37399		9.17000	98.34977			0	0.00
SBS3	On 25/05/2026	Spot Bond		10.22000	87.21483		10.22000	87.19121			0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.43934			0	0.00
SBS31	On 27/06/2027	Spot Bond		9.96000	98.73752		9.96000	98.71116			0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.81445			0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	99.80906			0	0.00
SBS34	On 19/09/2024	Spot Bond		10.11000	102.18790		10.11000	102.16051			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.83089			0	0.00
SBS36	On 29/01/2020	Spot Bond		0.00000	100.00000		0.00000	100.85311			0	0.00
SBS37	On 29/01/2020	Spot Bond		9.18000	98.42270		9.18000	98.39830			0	0.00
SBS38	On 29/01/2025	Spot Bond		10.41000	95.38104		10.41000	95.35431			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond		10.88500	95.00885		10.88500	94.98103			0	0.00
SBS4	On 16/11/2021	Spot Bond		9.61000	95.80904		9.61000	95.78461			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.47000	108.85217		7.47000	108.83012			0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.31000	124.51467		2.31000	271.42724			0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.21000	131.04580		1.21000	132.23615			0	800,000,000.00
SCM10U	On 15/09/2017	Spot Bond		100.00000	24.18276		100.00000	26.40401			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	101.17558				0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		25.89841	100.00000	25.83567				0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		166.52504	0.00000	82.63494				0	0.00
SHI05	On 31/01/2017	Spot Bond	1.87000		116.70994	1.87000	130.85138				0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.19553	6.50000	101.17785				0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.86126				900,000,000	900,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.52910				0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	103.09795				0	0.00
SHS05	On 29/06/2017	Spot Bond	8.71000		103.98321	8.71000	103.95886				0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.60577				0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.43663				0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.64185				0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		34.56401	100.00000	34.48027				0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.86400	10.00000	109.83500				0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.94089				0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.90590				0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		39.11523	100.00000	39.02048				0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		47.48688	100.00000	47.37184				0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		39.33338	100.00000	39.23809				0	0.00
SHS19	On 10/09/2017	Spot Bond	9.55000		103.71976	9.55000	103.69347				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.13152			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.33621			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.89000		104.98002		7.89000	104.95758			0	1,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.27500		99.49388		9.27500	101.16182			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.61000		101.20241		8.61000	101.17923			200,000,000	4,120,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.39547			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.44710			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.79821			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.37667			0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.38679			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.28935			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.31000		105.63090		8.31000	105.60728			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.28454			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.13406			0	0.00
SSA06	On 16/04/2020	Spot Bond	9.50000		95.69769		9.50000	95.67342			0	2,140,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.17866			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.70670			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.93134			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.48000		89.31268		9.48000	89.29009			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.48000		89.31268		9.48000	89.29009			0	0.00
SSN007	On 15/01/2020	Spot Bond	9.20000		95.73357		9.20000	95.70979			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.81384			0	0.00
SSN009	On 15/09/2017	Spot Bond	8.09000		102.25503		8.09000	102.23300			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	2.52000	110.96524		2.52000	111.32768			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.83500	101.26744		8.83500	101.24339			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000	100.34343		8.50000	100.32050			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.35000	105.92166		10.35000	105.89230			0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.13906			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.60500	74.62015		10.60500	74.59921			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.06372			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.09260			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.69809			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.22074			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.48685			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.31709			0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	99.82205			0	0.00
SSN034	On 02/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.15570			0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.98246			0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.86030			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.58391			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.26420			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.27949			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.27924			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.38414			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.83048			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SY1241	On 18/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.76667			0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.77710			0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.78058			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.75938			0	0.00
SY1245	On 17/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.62457			0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.70621			0	0.00
SY1247	On 28/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.58045			0	0.00
SY1248	On 08/09/2015	Spot Bond	100.00000		80.21978		100.00000	80.04386			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.37000		104.21302		6.37000	104.19519			0	0.00
SZ25	On 30/09/2025	Spot Bond	8.96000		101.98805		8.96000	101.96364			0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.38425			0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.41344			0	0.00
T12A12	On 21/02/2048	Spot Bond	9.43000		96.44592		9.43000	96.42149			0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		56.64657		100.00000	56.50934			0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.96240			0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.69582			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.13974			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.53203			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.60953			0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.56435			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.79198			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.77858			0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.81133			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond	7.89000	104.04143		7.89000	104.01919			0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.01039			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.03733			0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.08055		7.83000	103.05868			0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.99557			0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.02925			0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.11283			0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.99557			0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.02925			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	86.23613		7.16000	102.79794			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.09520			0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.08982			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.21884			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.20139			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.72687			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.66692			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.99422			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.03733			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.43306		8.73000	103.40865			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.73448			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.02925			0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.99500	93.21692		8.99500	101.08681			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.56741			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.04940			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	101.09789				0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	101.08309				0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	101.09830				0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	101.21616				0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	101.21079				0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	101.18520				0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	101.63361				0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	101.63893				0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	101.63908				0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000	0.00000	100.37921				0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000	0.00000	100.39183				0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.38000		101.11910	9.38000	101.99484				0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000	0.00000	100.38425				0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000	0.00000	100.40193				0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.29000		99.98882	9.29000	99.96374				0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000	0.00000	100.39297				0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000	0.00000	100.41344				0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.40000		89.24914	9.40000	98.85707				0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000	0.00000	100.42462				0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000	0.00000	100.42462				0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.00000	0.00000	100.43644				0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		100.00000	0.00000	100.43644				0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000	0.00000	100.46484				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.46484			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.47728			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.47677			0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.62699			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.62699			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.83279			0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.63939			0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.05076			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.57863		101.06155	6.56237			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	101.23317			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.03037			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.41343			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.03037			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.04396			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.05076			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.02222			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.04396			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.11868			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.11868			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.11868			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.22727			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.25441			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.22049			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.76213			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.79591			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.78240			0	0.00
TL20	On 22/02/2020	Spot Bond	9.73000		88.15121		9.73000	88.09593			500,000,000	500,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		109.86400		10.00000	109.83500			0	0.00
TN17	On 14/11/2017	Spot Bond	8.31000		102.69493		8.31000	102.67220			200,000,000	10,850,000,000.00
TN20	On 17/09/2020	Spot Bond	9.64000		105.88349		9.64000	105.85640			41,600,000	11,819,600,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.65734		100.00000	1.65328			0	0.00
TN23	On 06/11/2023	Spot Bond	9.83000		106.47010		9.83000	106.44234			6,980,000,000	12,860,000,000.00
TN25	On 19/08/2025	Spot Bond	10.07000		99.30417		10.07000	99.27722			100,000,000	11,150,000,000.00
TN27	On 14/11/2027	Spot Bond	10.11000		92.18464		10.11000	92.15993			0	9,870,000,000.00
TN30	On 09/10/2030	Spot Bond	10.46500		102.01321		10.46500	101.98478			0	2,720,000,000.00
TN40	On 09/10/2040	Spot Bond	10.81000		101.27296		10.81000	101.24384			0	1,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.98170			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.22908			0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.52021			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.53309			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.53436			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.59764			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.72877			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.53376			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.86400		10.00000	109.83500			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.26970			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.29545			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.14372			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.89366			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.27701		10.00000	100.24928			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.27010		9.75000	100.24306			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.27040		100.00000	10.24304			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.67409			0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.77479			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000	7.51502		100.00000	7.48460			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000	8.00683		100.00000	7.97440			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.83063			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000	8.30190		100.00000	8.26828			0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.84179			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000	8.54779		100.00000	8.51318			0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.15308			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000	11.54772		100.00000	11.50097			0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.83439			0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000	14.84272		100.00000	14.78263			0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.59093		100.00000	12.56042			0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.96397			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.44143			0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.19545			0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.92950			0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.65515			0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.38853			0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	103.24271			0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	102.06011			0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.33347			0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	96.85097			0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	96.52815			0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	95.84238			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	95.62033			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		100.00000		0.00000	95.27073			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		100.00000		0.00000	94.94843			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	94.57671			0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.73596			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	94.30754			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000		100.00000		0.00000	97.16903			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000		100.00000		0.00000	93.55575			0	0.00
TSP191	On 26/05/2016	Spot Bond	0.00000		100.00000		0.00000	93.22456			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.59720		100.00000	13.56427			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.36603			0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.39075			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC090	On 21/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.44626				0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.01632				0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.98066				0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.94500				0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.92101				0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.89151				0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.83918				0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.53357				0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.39630				0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.26815				0	0.00
TWC101	On 26/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.12625				0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.23418				0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.25558				0	300,000,000.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.09216				0	0.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.13967				0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.00326				0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.12855				0	0.00
UG21	On 02/03/2021	Spot Bond	9.31000	108.94246	9.31000	108.91552				0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000	7.43938	100.00000	7.42449				0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000	9.43592	100.00000	9.39548				0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	7.26767	100.00000	7.25312				0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000	9.32827	100.00000	9.28830				0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.62383				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
VKC07	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.57444			0	0.00	
VKC07U	On 04/09/2015	Spot Bond		100.00000	80.93126		100.00000	80.75221			0	0.00	
VKC08	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.46642			0	0.00	
VKC09	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.47585			0	0.00	
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.67634			0	0.00	
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.67728			0	0.00	
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.45160			0	0.00	
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.49042			0	0.00	
VKE06	On 08/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.66603			0	0.00	
VKE07	On 08/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.02091			0	0.00	
VPA01U	On 20/01/2023	Spot Bond		100.00000	6.98484		100.00000	6.97087			0	0.00	
VPA02U	On 20/04/2023	Spot Bond		100.00000	9.03566		100.00000	8.99694			0	0.00	
VPB01U	On 20/01/2023	Spot Bond		100.00000	6.81313		100.00000	6.79949			0	0.00	
VPB02U	On 20/04/2023	Spot Bond		100.00000	8.92801		100.00000	8.88976			0	0.00	
WRS1U	On 25/11/2029	Spot Bond		100.00000	0.00031		100.00000	0.00031			0	0.00	
WS04	On 30/05/2016	Spot Bond		7.03000	105.41202		7.03000	105.39224			0.00	17,154,000,000	17,477,000,000.00
WS05	On 01/08/2018	Spot Bond		1.14000	243.48580		1.14000	243.36219			0	10,000,000.00	
WSP2	On 28/05/2017	Spot Bond		7.71000	102.62320		7.71000	102.60210			0	8,580,000,000.00	
WSP3	On 28/05/2019	Spot Bond		8.08000	103.38083		8.08000	103.35858			0	0.00	
WSP4	On 28/05/2020	Spot Bond		8.40500	102.68708		8.40500	102.66411			0	0.00	
WSP5	On 28/05/2021	Spot Bond		8.61000	102.10173		8.61000	102.07834			0	2,700,000,000.00	
Z014	On 30/06/2015	Spot Bond		5.86000	99.67993		5.86000	99.66398			0	0.00	
Z020	On 19/10/2015	Spot Bond		5.79000	97.96425		5.79000	97.94903			0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
Z071	On 01/07/2015	Spot Bond	5.86000	99.66398		5.86000	99.64804			0	0.00	
Z083	On 30/09/2019	Spot Bond	7.47000	72.92960		7.47000	72.91507			0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000	73.44064		100.00000	73.29317			0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000	41.19519		100.00000	41.11704			0	0.00	
Total for j-Bonds :										0.00	36,497,042,400	'15 673 356 200.00
Grand Total:										0.00	36,497,287,984	'15 677 714 627.00