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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/06/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
Derivatives													
\$ / R	On 12/06/2015	Foreign Exchange Future		12.34740	12.34740		12.46500	12.46500		16.61	0.00	179,598	509,731.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	0.00000	0.00000	0.00000	0.00000	0.000	31.08	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	31.34	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	31.99	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	0.00010	0.00000	0.00010	0.00000	0.000	34.33	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	0.00020	0.00000	0.00010	0.00000	0.000	34.59	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	0.00710	0.00001	0.01810	0.00002	0.007	30.77	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	867.41440	0.86741	985.03330	0.98503	867.414	28.11	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	847.41620	0.84742	965.03680	0.96504	847.416	27.70	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	0.01620	0.00002	0.03680	0.00004	0.016	27.70	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	747.43020	0.74743	865.06180	0.86506	747.430	25.65	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	697.44220	0.69744	815.08130	0.81508	697.442	24.63	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	0.12700	0.00013	0.17480	0.00017	0.127	22.28	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	0.16390	0.00016	0.19810	0.00020	0.164	22.09	0.00	0	1,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.93	Call	418.22740	0.41823	535.61760	0.53562	418.227	20.79	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Call	349.30730	0.34931	466.24480	0.46624	349.307	20.10	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	1.90730	0.00191	1.24480	0.00124	1.907	20.10	0.00	0	34,801.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	2.40680	0.00241	1.51690	0.00152	2.407	19.90	0.00	0	7,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	310.42790	0.31043	426.84600	0.42685	310.428	19.70	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	225.55350	0.22555	339.38230	0.33938	225.553	18.80	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.15	Call	207.45300	0.20745	320.28400	0.32028	207.453	18.60	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.22	Call	147.58480	0.14758	254.99500	0.25500	147.585	17.91	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.25	Call	124.10630	0.12411	228.01150	0.22801	124.106	17.61	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	88.82080	0.08882	184.90270	0.18490	88.821	17.11	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.39	Call	43.89430	0.04389	115.55990	0.11556	43.894	17.22	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	40.63200	0.04063	108.69130	0.10869	40.632	17.38	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	18.18040	0.01818	55.92460	0.05592	18.180	18.90	0.00	0	31,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	170.78040	0.17078	90.92460	0.09092	170.780	18.90	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	11.03850	0.01104	36.90180	0.03690	11.038	19.82	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	7.89830	0.00790	27.60530	0.02761	7.898	20.43	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	6.14620	0.00615	22.07940	0.02208	6.146	20.89	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	0.33530	0.00034	1.19290	0.00119	0.335	26.50	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	0.07340	0.00007	0.24630	0.00025	0.073	29.70	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	0.01760	0.00002	0.05540	0.00006	0.018	33.19	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	0.01420	0.00001	0.04410	0.00004	0.014	33.77	0.00	0	45,000.00
\$ / R	On 19/06/2015	Any day expiry			12.35670	12.35670	12.47790	12.47790		14.60	0.00	0	0.00
\$ / R	On 19/06/2015	Any day expiry	12.32	Call	132.77090	0.13277	218.06200	0.21806	132.771	14.68	0.00	0	10,000.00
\$ / R	On 25/06/2015	Any day expiry			12.36780	12.36780	12.49130	12.49130		14.74	0.00	0	1,300.00
\$ / R	On 26/06/2015	Any day expiry			12.37020	12.37020	12.49350	12.49350		14.85	0.00	0	4,394.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	0.19320	0.00019	0.15610	0.00016	0.193	21.55	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	0.76230	0.00076	0.64690	0.00065	0.762	19.30	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	118.89120	0.11889	178.12110	0.17812	118.891	15.41	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.21940	0.00022	0.19320	0.00019	0.219	37.52	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.38000	12.38000	12.50240	12.50240		14.90	0.00	0	15,883.00
\$ / R	On 02/07/2015	Any day expiry			12.38490	12.38490	12.50690	12.50690		15.04	0.00	0	0.00
\$ / R	On 02/07/2015	Any day expiry	11.80	Put	15.32860	0.01533	10.59130	0.01059	15.329	14.08	0.00	0	5,500.00
\$ / R	On 02/07/2015	Any day expiry	12.33	Put	154.53000	0.15453	108.42670	0.10843	154.530	14.93	0.00	0	13,000.00
\$ / R	On 02/07/2015	Any day expiry	12.60	Call	106.46030	0.10646	151.60210	0.15160	106.460	15.98	0.00	0	5,500.00
\$ / R	On 06/07/2015	Any day expiry			12.39460	12.39460	12.51580	12.51580		14.92	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	203.76770	0.20377	274.12880	0.27413	203.768	14.89	0.00	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry			12.41180	12.41180	12.53140	12.53140		14.95	0.00	0	2,492.00
\$ / R	On 20/07/2015	Any day expiry			12.42710	12.42710	12.54710	12.54710		15.09	0.00	0	2,373.00
\$ / R	On 29/07/2015	Any day expiry			12.44690	12.44690	12.56730	12.56730		15.11	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	2.10520	0.00211	1.75470	0.00175	2.105	16.38	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	5.26110	0.00526	4.16460	0.00416	5.261	14.91	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	181.59110	0.18159	226.39480	0.22639	181.591	16.03	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Call	119.96640	0.11997	151.12280	0.15112	119.966	16.95	0.00	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Put	643.06640	0.64307	553.82280	0.55382	643.066	16.95	0.00	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	6.86730	0.00687	7.31950	0.00732	6.867	31.55	0.00	0	300.00
\$ / R	On 25/08/2015	Any day expiry			12.50600	12.50600	12.62700	12.62700		15.07	0.00	0	9.00
\$ / R	On 25/08/2015	Any day expiry	12.50	Call	345.96800	0.34597	412.70310	0.41270	345.968	15.07	0.00	0	8,000.00
\$ / R	On 26/08/2015	Any day expiry			12.50820	12.50820	12.62910	12.62910		15.08	0.00	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	167.78980	0.16779	201.44640	0.20145	167.790	16.98	0.00	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	769.58980	0.76959	682.34640	0.68235	769.590	16.98	0.00	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry			12.51030	12.51030	12.63130	12.63130		15.08	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	6.32530	0.00633	5.90610	0.00591	6.325	15.57	0.00	0	300.00

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\$ / R	On 27/08/2015	Any day expiry	11.15	Put	14.40800	0.01441	13.08120	0.01308	14.408	14.61	0.00	250.00	
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	201.11730	0.20112	240.49710	0.24050	201.117	16.54	0.00	250.00	
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	17.60400	0.01760	23.18690	0.02319	17.604	30.15	0.00	300.00	
\$ / R	On 31/08/2015	Any day expiry			12.51900	12.51900	12.64010	12.64010		15.00	0.00	600.00	
\$ / R	On 10/09/2015	Any day expiry			12.54080	12.54080	12.66190	12.66190		15.11	0.00	285.00	
\$ / R	On 14/09/2015	Foreign Exchange Future			12.54950	12.54950	12.67070	12.67070		15.08	0.00	277,522	414,890.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	5.53080	0.00553	5.49430	0.00549	5.531	15.79	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,955.56110	1.95556	2,076.69340	2.07669	1,955.561	15.70	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	14.17430	0.01417	13.44740	0.01345	14.174	14.83	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,564.30680	1.56431	1,684.71880	1.68472	1,564.307	14.78	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	14.80680	0.01481	14.01880	0.01402	14.807	14.78	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,400.86490	1.40086	1,520.59230	1.52059	1,400.865	14.39	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	22.77400	0.02277	21.14440	0.02114	22.774	14.32	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	24.78780	0.02479	22.92910	0.02293	24.788	14.23	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	27.53930	0.02754	25.35870	0.02536	27.539	14.11	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	46.92850	0.04693	40.27770	0.04028	46.929	14.01	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	51.70510	0.05171	44.27590	0.04428	51.705	14.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,009.09550	1.00910	1,121.58190	1.12158	1,009.096	13.98	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	59.59550	0.05960	50.88190	0.05088	59.596	13.98	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	62.43110	0.06243	53.25530	0.05326	62.431	13.97	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	83.56290	0.08356	0.00000	0.00000	83.563	13.92	0.00	135	135.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	93.03540	0.09304	78.92660	0.07893	93.035	13.90	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	144.01630	0.14402	118.05660	0.11806	144.016	14.05	0.00	0	46,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	693.51630	0.69352	788.75660	0.78876	693.516	14.05	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	666.59400	0.66659	759.90350	0.75990	666.594	14.13	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	640.39950	0.64040	731.72450	0.73172	640.399	14.20	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	627.57600	0.62758	717.89090	0.71789	627.576	14.24	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	608.68490	0.60868	697.46220	0.69746	608.685	14.30	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	566.20690	0.56621	651.31750	0.65132	566.207	14.43	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	548.69120	0.54869	632.20000	0.63220	548.691	14.48	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.30	Put	259.91400	0.25991	218.43140	0.21843	259.914	14.61	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.40	Put	307.63910	0.30764	260.65430	0.26065	307.639	14.80	0.00	0	4,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	409.26780	0.40927	477.95560	0.47796	409.268	14.99	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	313.28270	0.31328	366.15730	0.36616	313.283	15.68	0.00	0	400.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	267.52130	0.26752	313.69530	0.31370	267.521	16.13	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	240.95330	0.24095	283.03100	0.28303	240.953	16.42	0.00	0	4,400.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	691.45330	0.69145	612.33100	0.61233	691.453	16.42	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	226.37760	0.22638	266.14790	0.26615	226.378	16.60	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	224.04240	0.22404	263.43790	0.26344	224.042	16.63	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	217.19460	0.21719	255.48140	0.25548	217.195	16.72	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	206.28090	0.20628	0.00000	0.00000	206.281	16.87	0.00	135	135.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	886.97140	0.88697	798.68390	0.79868	886.971	17.18	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	161.03850	0.16104	189.37980	0.18938	161.039	17.66	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	93.10530	0.09311	109.69470	0.10969	93.105	19.57	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	72.53910	0.07254	85.48750	0.08549	72.539	20.51	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	64.46860	0.06447	75.96950	0.07597	64.469	20.98	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	58.42030	0.05842	68.82910	0.06883	58.420	21.39	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.58010	12.58010	12.70160	12.70160		15.22	0.00	0	1,950.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	12.87840		0.01288		12.32460	0.01232	12.878	15.19	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	26.08930		0.02609		24.36730	0.02437	26.089	14.44	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	43.47350		0.04347		38.91070	0.03891	43.474	13.99	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	216.40060		0.21640		251.40270	0.25140	216.401	17.16	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	116.19820		0.11620		135.12820	0.13513	116.198	19.37	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	32.67250		0.03267		39.60630	0.03961	32.673	29.18	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.58440		12.58440		12.70600	12.70600		15.24	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.64550		12.64550		12.76770	12.76770		15.35	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	20.59530		0.02060		20.60990	0.02061	20.595	15.10	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	38.01710		0.03802		36.53900	0.03654	38.017	14.42	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	231.57350		0.23157		263.44360	0.26344	231.573	17.85	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	48.70510		0.04871		60.87970	0.06088	48.705	28.27	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.70660		12.70660		12.82930	12.82930		15.41	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	28.19990		0.02820		28.43320	0.02843	28.200	15.04	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	48.64510		0.04865		47.31100	0.04731	48.645	14.39	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	242.25750		0.24226		271.63810	0.27164	242.258	18.47	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	52.69690		0.05270		65.74320	0.06574	52.697	27.72	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.73500		12.73500		12.85800	12.85800		15.49	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.74150		12.74150		12.86460	12.86460		15.50	350	102,569.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,832.42960		1.83243		1,955.14350	1.95514	1,832.430	14.76	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	40.92960		0.04093		40.54350	0.04054	40.930	14.76	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,785.55850		1.78556		1,908.00100	1.90800	1,785.559	14.67	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,600.37530		1.60038		1,721.39890	1.72140	1,600.375	14.31	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,419.57120		1.41957		1,538.52970	1.53853	1,419.571	13.95	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	109.14780		0.10915		99.38160	0.09938	109.148	13.80	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	138.33160		0.13833		124.82140	0.12482	138.332	13.84	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	150.00600		0.15001		134.99560	0.13500	150.006	13.86	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	175.42430		0.17542		157.17070	0.15717	175.424	13.89	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	203.71260		0.20371		181.89560	0.18190	203.713	13.92	0	116,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	876.49790		0.87650		973.90020	0.97390	876.498	13.95	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	846.53050		0.84653		938.64070	0.93864	846.531	14.07	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	452.92730		0.45293		400.91560	0.40092	452.927	15.04	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	468.13390		0.46813		521.24260	0.52124	468.134	16.15	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	437.87290		0.43787		487.73890	0.48774	437.873	16.41	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	409.90370		0.40990		456.69740	0.45670	409.904	16.67	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	351.16580		0.35117		391.24960	0.39125	351.166	17.30	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	338.15360		0.33815		376.70410	0.37670	338.154	17.45	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	306.33700		0.30634		341.36740	0.34137	306.337	17.87	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	203.37500		0.20337		227.09050	0.22709	203.375	19.67	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	159.21290		0.15921		177.69660	0.17770	159.213	20.82	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	149.44870		0.14945		166.75720	0.16676	149.449	21.14	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	147.32380		0.14732		164.37490	0.16437	147.324	21.21	0	56,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	121.59270		0.12159		131.45310	0.13145	121.593	24.15	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.76400		12.76400		12.88770	12.88770		15.44	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	34.65970		0.03466		34.65560	0.03466	34.660	14.94	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	57.34620		0.05735		55.53230	0.05553	57.346	14.33	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	247.09840		0.24710		274.47820	0.27448	247.098	19.03	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	57.68060		0.05768		67.02930	0.06703	57.681	27.46	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 27/01/2016	Any day expiry		12.84840	12.84840		12.97300	12.97300		15.59	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	168.56750	0.16857	148.56310	0.14856	168.568	13.77	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	591.07800	0.59108	645.97840	0.64598	591.078	15.88	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	544.94570	0.54495	595.77290	0.59577	544.946	16.22	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	267.31530	0.26732	292.91640	0.29292	267.315	19.50	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry		12.88490	12.88490		13.00990	13.00990		15.65	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	127.10460	0.12710	116.63650	0.11664	127.105	13.58	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	201.22290	0.20122	219.84780	0.21985	201.223	21.41	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry		12.91450	12.91450		13.03990	13.03990		15.60	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	176.86850	0.17687	153.69340	0.15369	176.868	13.68	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	270.69590	0.27070	294.69600	0.29470	270.696	20.05	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry		12.94870	12.94870		13.07450	13.07450		15.67	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future		12.95560	12.95560		13.08160	13.08160		15.65	0.00	0	6,956.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	70.69670	0.07070	66.23370	0.06623	70.697	14.25	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	128.47620	0.12848	118.45750	0.11846	128.476	13.60	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	180.36290	0.18036	155.89900	0.15590	180.363	13.60	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	188.32220	0.18832	162.97170	0.16297	188.322	13.63	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	210.67390	0.21067	182.99220	0.18299	210.674	13.70	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	222.47520	0.22248	193.59400	0.19359	222.475	13.74	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	273.90800	0.27391	240.05980	0.24006	273.908	13.88	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	437.17190	0.43717	472.54170	0.47254	437.172	17.95	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	372.13740	0.37214	402.78470	0.40278	372.137	18.79	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	330.62190	0.33062	358.52250	0.35852	330.622	19.39	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	227.20000	0.22720	238.04950	0.23805	227.200	22.23	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	218.73380	0.21873	229.01420	0.22901	218.734	25.16	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	38.60170	0.03860	47.56430	0.04756	38.602	26.52	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry		12.99060	12.99060		13.11720	13.11720		15.74	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	182.68180	0.18268	159.62840	0.15963	182.682	13.54	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	279.78500	0.27979	302.72450	0.30272	279.785	20.73	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry		13.05590	13.05590		13.18360	13.18360		15.78	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	186.04800	0.18605	169.00940	0.16901	186.048	13.41	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	285.70500	0.28570	306.69510	0.30670	285.705	21.45	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry		13.12820	13.12820		13.25710	13.25710		16.14	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	195.49800	0.19550	176.15900	0.17616	195.498	13.47	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	306.31770	0.30632	328.74540	0.32875	306.318	22.58	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry		13.15150	13.15150		13.28080	13.28080		15.89	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	317.35840	0.31736	282.71050	0.28271	317.358	13.75	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	367.73330	0.36773	393.73980	0.39374	367.733	20.79	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry		13.15850	13.15850		13.28800	13.28800		15.88	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.16790		13.16790		13.29750	13.29750		15.88	0.00	1,000	3,800.00
\$ / R	On 28/06/2016	Any day expiry		13.19950	13.19950		13.32890	13.32890		16.02	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	200.70050	0.20070	184.99120	0.18499	200.700	13.41	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	348.77910	0.34878	360.97250	0.36097	348.779	24.20	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry		13.26060	13.26060		13.38980	13.38980		16.16	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	212.29350	0.21229	195.39420	0.19539	212.293	13.54	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	379.02190	0.37902	387.99690	0.38800	379.022	25.56	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry		13.32390	13.32390		13.45280	13.45280		16.28	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	220.57750	0.22058	204.46440	0.20446	220.578	13.58	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 26/08/2016	Any day expiry	17.70	Call	357.96440	0.35796	392.75570	0.39276	357.964	25.70	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			13.37450	13.37450	13.50320	13.50320		16.37	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.39350	13.39350	13.52210	13.52210		16.47	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	231.99130	0.23199	212.15720	0.21216	231.991	13.70	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	331.12320	0.33112	363.70950	0.36371	331.123	25.43	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.45250	13.45250	13.58090	13.58090		16.56	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	239.13160	0.23913	218.90900	0.21891	239.132	13.74	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	312.08530	0.31209	345.37550	0.34538	312.085	25.38	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.52210	13.52210	13.65020	13.65020		16.62	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	245.56250	0.24556	224.56240	0.22456	245.563	13.76	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	284.37110	0.28437	311.98040	0.31198	284.371	25.14	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.55580	13.55580	13.68380	13.68380		16.69	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.56640	13.56640	13.69430	13.69430		16.69	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	243.37490	0.24337	222.66740	0.22267	243.375	13.63	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	257.41930	0.25742	283.11430	0.28311	257.419	24.72	0.00	0	250.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.34740	12.34740	12.46500	12.46500		16.61	0.00	37	208.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.54950	12.54950	12.67070	12.67070		15.08	0.00	24	725.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.74150	12.74150	12.86460	12.86460		15.50	0.00	0	29.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.95560	12.95560	13.08160	13.08160		15.65	0.00	0	31.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.16790	13.16790	13.29750	13.29750		15.88	0.00	0	0.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.17690	19.17690	19.09640	19.09640		12.09	0.00	2,218	28,119.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.23	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	0.13420	0.00013	0.15200	0.00015	0.134	19.34	0.00	0	14,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.47760	19.47760	19.39840	19.39840		14.15	0.00	2,512	26,050.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	82.97330	0.08297	98.20270	0.09820	82.973	13.54	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	108.29410	0.10829	125.85450	0.12585	108.294	13.60	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	180.69720	0.18070	203.82120	0.20382	180.697	13.72	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	249.72730	0.24973	235.32350	0.23532	249.727	15.51	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.76690	19.76690	19.68680	19.68680		14.30	0.00	0	9,030.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	135.52200	0.13552	150.84060	0.15084	135.522	13.50	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	602.03230	0.60203	581.88560	0.58189	602.032	15.05	0.00	0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	482.63410	0.48263	467.53790	0.46754	482.634	15.62	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.09580	20.09580	20.01640	20.01640		14.43	0.00	0	1,035.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.42660	20.42660	20.34940	20.34940		14.56	0.00	0	0.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10060	0.10060	0.10022	0.10022		12.06	0.00	0	11,732.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10236	0.10236	0.10200	0.10200		11.99	0.00	0	7.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10410	0.10410	0.10373	0.10373		14.81	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10614	0.10614	0.10577	0.10577		14.52	0.00	0	0.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.94800	13.94800	14.01590	14.01590		15.94	0.00	10,226	139,304.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	32.87	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	0.00480	0.00000	0.00000	0.00000	0.005	34.37	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	0.34430	0.00034	0.35080	0.00035	0.344	21.08	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	184.97370	0.18497	248.95460	0.24895	184.974	17.53	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	9.79050		0.00979		22.90710	0.02291	9.790	19.14	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	0.00530		0.00001		0.00760	0.00001	0.005	33.72	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.19400		14.19400		14.26510	14.26510		14.15	16,521	32,589.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	11.69760		0.01170		11.18970	0.01119	11.698	15.14	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	26.12430		0.02612		24.83560	0.02484	26.124	14.11	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	39.15700		0.03916		36.10570	0.03611	39.157	13.81	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	48.67860		0.04868		44.64430	0.04464	48.679	13.74	10,000	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	268.94910		0.26895		295.18470	0.29518	268.949	15.03	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	196.31730		0.19632		217.09060	0.21709	196.317	15.69	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			14.21290		14.21290		14.28420	14.28420		14.14	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	225.90360		0.22590		248.32310	0.24832	225.904	15.54	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	863.00360		0.86300		814.12310	0.81412	863.004	15.54	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.30780		14.30780		14.37950	14.37950		14.22	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	302.36690		0.30237		326.54110	0.32654	302.367	15.51	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	914.56690		0.91457		867.04110	0.86704	914.567	15.51	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.43370		14.43370		14.50590	14.50590		14.36	1,943	13,106.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	94.38180		0.09438		87.79130	0.08779	94.382	13.28	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	313.77420		0.31377		288.41580	0.28842	313.774	13.44	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	165.10430		0.16510		178.21180	0.17821	165.104	18.59	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.56430		14.56430		14.63760	14.63760		14.38	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	562.90970		0.56291		592.44550	0.59245	562.910	15.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	541.11460		0.54111		569.72700	0.56973	541.115	15.14	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.70860		14.70860		14.78280	14.78280		14.49	0	3,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.98960		14.98960		15.06620	15.06620		14.71	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.25570		15.25570		15.33210	15.33210		15.20	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			455.68400		455.68400		456.24000	456.24000			0	124.00
AL37	On 05/11/2015	Index Future			463.08600		463.08600		463.65900	463.65900			0	0.00
AL7T	On 06/08/2015	Index Future			535.17400		535.17400		536.17200	536.17200			0	3.00
AL7T	On 05/11/2015	Index Future			543.86700		543.86700		544.89200	544.89200			0	0.00
ALBI	On 06/08/2015	Index Future			489.39300		489.39300		490.29900	490.29900			0	509.00
ALBI	On 05/11/2015	Index Future			497.34200		497.34200		498.27300	498.27300			0	103.00
ALBI	On 04/02/2016	Index Future			505.80600		505.80600		506.74800	506.74800			0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.56780		9.56780		9.57280	9.57280		12.60	76	13,169.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.00000		0.00000		0.00000	0.00000	0.000	37.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	0.01980		0.00002		0.01140	0.00001	0.020	39.61	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	0.02700		0.00003		0.05330	0.00005	0.027	25.44	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	417.89870		0.41790		423.05500	0.42306	417.899	21.26	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	81.54120		0.08154		93.63110	0.09363	81.541	13.68	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	13.20260		0.01320		23.95140	0.02395	13.203	14.86	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.67550		9.67550		9.68120	9.68120		11.74	76	2,165.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.77970		9.77970		9.78560	9.78560		13.55	0	41.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.90140		9.90140		9.90800	9.90800		13.35	0	1,150.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
AU\$ / R	On 13/06/2016	Foreign Exchange Future		10.02570	10.02570		10.03430	10.03430		13.39	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future		10.06860	10.06860		10.10930	10.10930		16.25	0.00	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future		10.21870	10.21870		10.26140	10.26140		12.05	0.00	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future		10.36420	10.36420		10.40680	10.40680		13.25	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future		149.58570	149.58570		168.22690	168.22690			0.00	0	24,000.00
CHF / R	On 12/06/2015	Foreign Exchange Future		13.30150	13.30150		13.38560	13.38560		14.92	0.00	0	7,258.00
CHF / R	On 14/09/2015	Foreign Exchange Future		13.56440	13.56440		13.65330	13.65330		14.58	0.00	0	1,607.00
CHF / R	On 11/12/2015	Foreign Exchange Future		13.82540	13.82540		13.91770	13.91770		14.94	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.98840	1.98840		2.00630	2.00630		14.69	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future		2.00940	2.00940		2.02770	2.02770		13.96	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future		2.03010	2.03010		2.04870	2.04870		14.76	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future		1.87040	1.87040		1.87890	1.87890		15.39	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future		1.90580	1.90580		1.91490	1.91490		12.46	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future		1.93950	1.93950		1.94880	1.94880		13.89	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/08/2015	Bond Future		124.32795	124.32795		124.46299	124.46299			0.00	0	0.00
EL28	On 05/11/2015	Bond Future		124.77857	124.77857		124.91960	124.91960			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.88945	83.09552		9.87238	83.21616			0.00	0	6,396.00
ES33	On 05/11/2015	Bond Future		9.98150	80.64454		9.96352	80.76964			0.00	0	0.00
ES33	On 04/02/2016	Bond Future		10.07073	82.01824		10.05221	82.14513			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/08/2015	GOVI		485.97800	485.97800		486.83900	486.83900			0.00	3	462.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GOVI	On 05/11/2015	GOVI	493.87200		493.87200		494.75600	494.75600			0	27.00
GOVI	On 04/02/2016	GOVI	502.27700		502.27700		503.17100	503.17100			0	0.00
I2025	On 06/08/2015	Bond Future	119.35139		119.35139		119.22196	119.22196			0	38.00
I2025	On 05/11/2015	Bond Future	121.27030		121.27030		121.14240	121.14240			0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2038	On 06/08/2015	Bond Future	123.79351		123.79351		122.44641	122.44641			0	3,627.00
I2038	On 05/11/2015	Bond Future	125.78392		125.78392		124.41888	124.41888			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	121.68204		121.68204		121.81397	121.81397			0	5,722.00
I2046	On 05/11/2015	Bond Future	122.23193		122.23193		122.36972	122.36972			0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2050	On 06/08/2015	Bond Future	132.30936		132.30936		131.84201	131.84201			0	3,821.00
I2050	On 05/11/2015	Bond Future	134.43640		134.43640		133.96549	133.96549			0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
IGOV	On 06/08/2015	Index Future	226.22000		226.22000		225.99200	225.99200			0	1,080.00
IGOV	On 05/11/2015	Index Future	229.89500		229.89500		229.66700	229.66700			0	17.00
IGOV	On 04/02/2016	Index Future	233.80700		233.80700		233.57400	233.57400			0	0.00
ILBI	On 06/08/2015	Index Future	614.43000		614.43000		613.39100	613.39100			0	159.00
ILBI	On 05/11/2015	Index Future	624.52200		624.52200		623.47000	623.47000			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	0.12700		0.12700		0.12750	0.12750			0	10.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.12640		0.12640		0.12730	0.12730			0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12570		0.12570		0.12690	0.12690			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.12660		0.12660		0.12680	0.12680			0	0.00
NGN / R	On 12/06/2015	Foreign Exchange Future	0.06200		0.06200		0.06260	0.06260			0	22,300.00
NGN / R	On 14/09/2015	Foreign Exchange Future	0.05960		0.05960		0.05950	0.05950			0	27,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.05790		0.05790		0.05810	0.05810			0	112,080.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.05680		0.05680		0.05720	0.05720			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
NZ\$ / R	On 12/06/2015	Foreign Exchange Future			8.87800		8.87800		8.87600	8.87600		19.54		0	0.00
NZ\$ / R	On 01/07/2015	Any day expiry			8.89730		8.89730		8.89780	8.89780		17.99		0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.95220		8.95220		8.94990	8.94990		10.32		0	500.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			9.02360		9.02360		9.02120	9.02120		12.35		0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			9.10950		9.10950		9.10770	9.10770		12.74		0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.12960		1.12960		1.12440	1.12440				0	806.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.13100		1.13100		1.12580	1.12580				0	25,418.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.13280		1.13280		1.12760	1.12760				0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.13530		1.13530		1.13000	1.13000				0	0.00
R186	On 06/08/2015	Bond Future			8.40906		116.57891		8.38094	116.80309		9.64		295	40,121.00
R186	On 06/08/2015	Bond Future	7.65	Call	155.67000		0.15567		178.52000	0.17852	155.670	9.34		0	75.00
R186	On 06/08/2015	Bond Future	7.75	Call	235.56000		0.23556		267.13000	0.26713	235.560	9.38		0	1,000.00
R186	On 06/08/2015	Bond Future	7.85	Call	345.33000		0.34533		387.05000	0.38705	345.330	9.42		0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	679.08000		0.67908		746.51000	0.74651	679.080	9.49		0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	1,539.50000		1.53950		1,655.87000	1.65587	1,539.500	9.59		0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	1,607.95000		1.60795		1,516.17000	1.51617	1,607.950	9.62		0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	1,571.05000		1.57105		1,480.84000	1.48084	1,571.050	9.63		0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	1,429.03000		1.42903		1,345.00000	1.34500	1,429.030	9.64		0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	1,266.89000		1.26689		1,190.35000	1.19035	1,266.890	9.67		0	4,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	909.73000		0.90973		851.06000	0.85106	909.730	9.75		0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	490.17000		0.49017		454.75000	0.45475	490.170	9.89		0	5,350.00
R186	On 05/11/2015	Bond Future			8.47446		118.45286		8.44482	118.68427		9.53		0	500.00
R186	On 05/11/2015	Bond Future	7.73	Call	805.01000		0.80501		852.81000	0.85281	805.010	9.27		0	169.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,976.32000		3.97632		3,839.74000	3.83974	3,976.320	9.43		0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	3,832.08000		3.83208		3,698.52000	3.69852	3,832.080	9.44		0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,401.18000		2.40118		2,509.18000	2.50918	2,401.180	9.48		0	169.00
R186	On 05/11/2015	Bond Future	8.35	Put	3,377.17000		3.37717		3,253.76000	3.25376	3,377.170	9.48		0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,960.63000		2.96063		2,847.35000	2.84735	2,960.630	9.51		0	6,248.00
R186	On 05/11/2015	Bond Future	8.85	Put	1,665.32000		1.66532		1,590.11000	1.59011	1,665.320	9.68		0	169.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,314.58000		1.31458		1,251.79000	1.25179	1,314.580	9.75		0	2,600.00
R186	On 04/02/2016	Bond Future			8.53213		115.17122		8.50143	115.40601		9.34		0	5,512.00
R186	On 05/05/2016	Bond Future			8.58021		117.22814		8.54797	117.46979		9.34		0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R197	On 06/08/2015	Bond Future			286.67076		286.67076		286.36417	286.36417				0	997.00
R197	On 05/11/2015	Bond Future			291.27906		291.27906		290.97611	290.97611				0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R202	On 06/08/2015	Bond Future			234.68242		234.68242		234.42936	234.42936				0	53,356.00
R202	On 05/11/2015	Bond Future			238.45493		238.45493		238.20493	238.20493				0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R2023	On 06/08/2015	Bond Future			8.24581		100.72115		8.21783	100.87362		7.39	0	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	102.58000		0.10258		93.36000	0.09336	102.580	7.79	0	911.00
R2023	On 05/11/2015	Bond Future			8.32198		98.41708		8.29215	98.57502		7.61	0	0.00
R2023	On 04/02/2016	Bond Future			8.39235		100.09309		8.36116	100.25333		7.31	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			7.35828		105.05203		7.33579	105.09543		2.42	0	17,787.00
R203	On 06/08/2015	Bond Future	7.84	Put	102.02000		0.10202		97.73000	0.09773	102.020	2.47	0	5,000.00
R203	On 05/11/2015	Bond Future			7.47006		102.57528		7.44244	102.62258		2.13	0	0.00
R203	On 04/02/2016	Bond Future			7.57137		104.32234		7.53937	104.37000		1.60	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			8.79052		93.85323		8.76255	94.06980		0.00	0	9,953.00
R2030	On 05/11/2015	Bond Future			8.85410		95.36290		8.82486	95.58591		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			8.88298		97.55578		8.85486	97.78851		0.00	0	1,579.00
R2032	On 05/11/2015	Bond Future			8.94761		94.96940		8.91826	95.20884		0.00	0	0.00
R2032	On 04/02/2016	Bond Future			9.00613		96.58717		8.97592	96.83027		0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R2037	On 06/08/2015	Bond Future			8.96673		95.85825		8.93862	96.11535		0.00	361	33,021.00
R2037	On 05/11/2015	Bond Future			9.02599		97.40021		8.99673	97.66457		0.00	0	0.00
R2037	On 04/02/2016	Bond Future			9.08093		94.80163		9.05086	95.07006		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			7.67640		102.06346		7.63301	102.19070		3.69	40	21,429.00
R204	On 06/08/2015	Bond Future	8.41	Put	58.65000		0.05865		51.35000	0.05135	58.650	3.85	0	699.00
R204	On 05/11/2015	Bond Future			7.77424		103.70409		7.72576	103.83653		3.51	0	0.00
R204	On 04/02/2016	Bond Future			7.85909		101.43275		7.80602	101.56701		3.05	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			9.04495		97.28134		9.02695	97.45992		0.00	0	11,735.00
R2044	On 05/11/2015	Bond Future			9.10213		98.84628		9.08332	99.03077		0.00	0	0.00
R2044	On 04/02/2016	Bond Future			9.15525		96.14713		9.13595	96.33433		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			9.03695		100.91769		9.01876	101.10295		0.00	0	36,783.00
R2048	On 05/11/2015	Bond Future			9.09536		98.11048		9.07635	98.30183		0.00	0	0.00
R2048	On 04/02/2016	Bond Future			9.15019		99.78146		9.13068	99.97562		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			7.92207		98.07507		7.89472	98.17406		4.91	0	38,359.00
R207	On 06/08/2015	Bond Future	7.46	Call	187.55000		0.18755		210.16000	0.21016	187.550	4.79	0	70.00
R207	On 05/11/2015	Bond Future			8.01037		99.65221		7.98024	99.75588		4.71	0	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	On 05/11/2015	Bond Future	7.43	Call	420.93000	0.42093	458.13000	0.45813	420.930	4.55	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	486.18000	0.48618	527.54000	0.52754	486.180	4.56	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.09034	97.70715	8.05810	97.81217		4.34	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	389.08000	0.38908	421.23000	0.42123	389.080	4.15	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	581.53000	0.58153	625.56000	0.62556	581.530	4.19	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.15906	99.45231	8.12357	99.56145		4.34	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	838.22000	0.83822	890.00000	0.89000	838.220	4.20	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 06/08/2015	Bond Future			8.04733	96.67309	8.01951	96.79286		6.02	0.00	0	37,640.00
R208	On 06/08/2015	Bond Future	8.85	Put	78.75000	0.07875	71.89000	0.07189	78.750	6.25	0.00	0	198.00
R208	On 05/11/2015	Bond Future			8.12788	94.82788	8.09779	94.95252		6.03	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	847.25000	0.84725	805.86000	0.80586	847.250	6.09	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.19869	96.44298	8.16693	96.56936		5.66	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			8.91728	77.30709	8.88893	77.52129		14.55	0.00	780	29,108.00
R209	On 06/08/2015	Bond Future	9.90	Put	120.18000	0.12018	112.38000	0.11238	120.180	15.34	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.97410	75.40235	8.94466	75.62232		15.15	0.00	0	10.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,997.66000	1.99766	1,924.56000	1.92456	1,997.660	15.32	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.02532	76.68680	8.99511	76.91023		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			177.51262	177.51262	177.71014	177.71014			0.00	0	1,227.00
R210	On 05/11/2015	Bond Future			178.23447	178.23447	178.44067	178.44067			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			133.62868	133.62868	133.45327	133.45327			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			135.77717	135.77717	135.60305	135.60305			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			137.72890	137.72890	137.57952	137.57952			0.00	0	1,109.00
R212	On 05/11/2015	Bond Future			139.94335	139.94335	139.79572	139.79572			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			8.82609	87.84218	8.79788	88.05259		12.50	0.00	0	17,330.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
R213	On 05/11/2015	Bond Future	8.89007		85.71077		8.86065	85.92717		12.99	0.00	0	0.00
R213	On 04/02/2016	Bond Future	8.94994		87.17044		8.91965	87.39017		12.87	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.96057		78.37184		8.93723	78.55775		15.28	0.00	500	20,696.00
R214	On 05/11/2015	Bond Future	9.01688		76.34122		8.99260	76.53255		15.90	0.00	0	0.00
R214	On 04/02/2016	Bond Future	9.06949		77.64139		9.04459	77.83558		15.87	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,967.97000		21,967.97000		22,082.02000	22,082.02000			0.00	0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future	22,304.43000		22,304.43000		22,423.17000	22,423.17000			0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.50440		4.50440		4.51720	4.51720		30.25	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.46160		4.46160		4.46940	4.46940		14.64	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.42200		4.42200		4.42860	4.42860		14.49	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.69970		1.69970		1.71460	1.71460			0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.65130		1.65130		1.66510	1.66510			0.00	0	90.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.60770		1.60770		1.62120	1.62120			0.00	0	0.00

Total for Derivatives : **0.00** **504,352** **4250579.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		101.40419			101.35149			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		99.83283			99.77474			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	9.26500		102.13071		9.22000	102.19631			0.00	0	845,490,700.00
AA06	On 15/04/2021	Spot Bond	0.00000		101.27414			101.21258			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.45500		101.71160		9.42500	101.76725			0.00	0	10,008,276,900.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		108.88800		10.00000	108.80300			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.49289			100.42649			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		99.26069			99.19054			0.00	200,000,000	100,000,000.00
AB013	On 21/11/2018	Spot Bond	9.65500		96.65773		9.61000	96.70958			0.00	0	35,858,820,300.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.05276		100.00000	9.97988			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
AB015U	On 13/11/2024	Spot Bond	10.84000		100.74902		10.84000	100.66236			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		11.42058		100.00000	11.35288			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.38425			101.31892			0	0.00
AB09	On 03/05/2017	Spot Bond	8.87000		103.57815		8.84500	103.54830			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		110.00700		10.00000	109.92100			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.36500		271.26070		2.36500	270.82184			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.29108			100.23832			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.18137			100.12417			55,000,000	55,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		99.95981			99.89957			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		99.95862			99.89676			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		99.42942			99.36836			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		101.12152			101.06356			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.83649			100.77667			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.67414			100.61190			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.69128			100.62741			0	0.00
ABN05	On 18/04/2021	Spot Bond	2.10500		173.86649		2.10500	173.58885			0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		164.29234		2.76000	164.07056			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		177.69921		2.17000	177.41435			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		187.33979		1.82000	187.04499			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.26625		81.18344		8.24125	81.17980			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.26625		81.18344		8.24125	81.17980			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		99.76000			99.75000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		99.85755			99.79622			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		98.95000			98.93000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN42	On 16/11/2015	Spot Bond	0.00000		98.01000			97.99000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		97.48000			97.46000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		96.07000			96.04000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		96.39000			96.35000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		101.37433			101.31353			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		101.27780			101.21810			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		95.01000			94.97000			0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		94.27000			94.23000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		93.98000			93.93000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		93.71000			93.66000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		101.59638			101.53535			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.73500		104.96807		6.71500	104.91633			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		101.30896			101.24457			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		91.96000			91.90000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		91.74000			91.68000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.70000		109.97727		2.70000	109.79610			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.48000		162.24310		2.46000	162.32927			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.42000		213.53648		2.42000	213.19006			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		90.16000			90.16000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		90.40000			90.32000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.80000		91.31709		9.77000	91.39457			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		101.95000			101.95000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN70	On 28/03/2017	Spot Bond	0.00000		102.44000			102.34000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		68.37000			69.46000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		102.66222			102.63903			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		97.95000			97.84000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		106.64500			106.64500			0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		105.80706		9.63000	105.72507			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		101.55000			101.42000			0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN79	On 21/12/2026	Spot Bond	9.76500		104.84752		9.73500	104.97742			0	0.00
ABN80	On 31/03/2021	Spot Bond	9.16000		90.73411		9.13000	90.79151			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		98.96000			100.00000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		110.16000			112.46000			0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN87	On 21/12/2026	Spot Bond	9.86000		104.17956		9.83000	104.30732			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		91.11000			92.04000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.08020			100.01998			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		101.01046			100.94367			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.42000		105.91573		8.39500	105.90650			0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.16500		102.87639		9.13500	102.93514			0	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.43000		100.13360		9.40000	100.17404			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABS13	On 14/05/2022	Spot Bond		9.86500	99.88847		9.83500	99.95733			0	2,813,890,300.00
ABS6	On 01/06/2020	Spot Bond		9.24000	96.24152		9.21000	96.28484			0	30,520,203,900.00
ABS7	On 11/09/2026	Spot Bond		9.96000	94.52862		9.93000	94.64358			0	15,570,067,400.00
ABS9	On 17/03/2016	Spot Bond		7.65000	103.50924		7.63000	103.46069			5,200,000,000	2,600,000,000.00
ABSI2	On 07/12/2023	Spot Bond		2.17500	274.89130		2.17500	274.45078			0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.12000	132.82968		1.14000	132.58590			0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.20500	134.10512		2.20500	133.88964			0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00634		100.00000	0.00629			0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	98.59802		100.00000	97.82572			0	0.00
ACL028	On 15/09/2015	Spot Bond		10.89500	103.89685		10.87500	103.81163			0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.72420			100.64134			0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	10.60799		100.00000	10.53108			0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.74167			100.65678			0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.98892			100.87526			0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	63.22854		100.00000	62.77013			0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.70672			100.62589			0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	70.47138		11.00000	70.41096			0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	40.46626		100.00000	40.17288			0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	99.84319			99.77568			0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	99.82765			99.75349			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL078	On 20/09/2015	Spot Bond	0.00000	99.85013			99.78559			0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	99.84544			99.77889			0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	99.84338			99.77595			0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	103.22128			103.14762			0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	103.22128			103.14762			0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	103.23951			103.16543			0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	103.23951			103.16543			0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	103.20304			103.12981			0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	96.49200			96.43602			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.00700		10.00000	109.92100			0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	101.78537			101.72143			0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	99.84829			99.78295			0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	99.84335			99.77600			0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	99.84143			99.77327			0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	99.84519			99.77864			0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	99.85391			99.79097			0	0.00
ACL104	On 20/12/2019	Spot Bond	9.64000	101.17085		9.61000	101.20215			0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	101.10569			101.03766			0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.70934			101.64243			0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	90.71266			90.65248			0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	189.84479			191.23874			0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	189.89205			191.28577			0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	99.85004			99.78550			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACL136		On 20/09/2021	Spot Bond	0.00000	100.78940			100.72776			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.29114			100.22453			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.78985			100.72830			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	103.19169			103.11878			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	103.56714			103.49619			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.00700		10.00000	109.92100			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.05418			99.98790			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.84860			100.79155			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	99.84950			99.78472			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.73122			100.67156			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	99.85310			99.78976			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	99.85965			99.79912			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.38672		10.23000	102.30348			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	99.86290			99.80382			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	116.53761			116.40057			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.73000	100.09673		9.68500	100.16559			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	99.85359			99.79049			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.87384		1.75000	117.68892			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	99.86477			99.80649			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	99.84522			99.77902			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	99.84044			99.77221			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	99.85000			99.78584			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	99.86740			99.81026			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
ACL181	On 20/06/2017	Spot Bond		0.00000	99.86375			99.79726			0	23,500,000.00
ACL182	On 20/06/2017	Spot Bond		0.00000	101.20202			101.14460			0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	99.85172			99.78830			0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.69304			100.62876			0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	99.84139			99.77357			0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	99.85679			99.79510			0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	99.84864			99.78354			0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	99.84620			99.78005			0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.01107			99.95771			0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.19084			100.13698			0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	99.84572			99.77934			0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	99.84572			99.77934			0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	99.82515			99.75040			0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	99.84426			99.77766			0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	99.83675			99.76643			0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	101.37313			101.30551			0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	99.82515			99.75040			0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	97.86228			97.80422			0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	99.84255			99.77480			0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	99.83279			99.76131			0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	137.92671			138.94888			0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	138.91829			139.94763			0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	99.85382			99.79130			0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	99.85516			99.79321			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL210	On 20/05/2018	Spot Bond		0.00000	100.51385			100.45541			0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	99.85153			99.78803			0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	98.94550			98.88297			0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	99.84522			99.77902			0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	99.85364			99.79103			0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	99.85382			99.79130			0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	99.85176			99.78794			0	0.00
ACL218	On 11/05/2020	Spot Bond		0.00000	100.80060			100.73295			0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.14123			100.07031			0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	101.06180			100.99351			0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	101.03090			100.96466			0	0.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	100.45648			100.38491			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		35.07069		100.00000	34.81643			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		15.88733		100.00000	15.77215			0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.50354			100.44260			0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.55347						0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.58667						0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	101.17534			101.11343			0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	101.28954			101.22145			0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	101.44169			101.36534			0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	101.13225			101.07061			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.20500		99.72307		8.18000	99.67732			0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	101.45075			101.37163			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.68392			101.59194			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		34.91348	100.00000	34.64821				0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		9.07814	100.00000	9.11326				0	0.00
AIR01	On 15/03/2019	Spot Bond	9.25000		100.03772	9.20500	100.10258				100,000,000	24,525,074,600.00
AIR02	On 30/04/2023	Spot Bond	9.86000		111.24932	9.83000	111.33400				0	0.00
AIR03	On 09/03/2016	Spot Bond	7.49000		105.23028	7.47000	105.18174				0	0.00
AIR04	On 29/05/2024	Spot Bond	9.54000		98.69813	9.51000	98.79943				0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.94857	100.00000	12.86278				0	0.00
AIR05	On 29/05/2030	Spot Bond	10.18000		99.08401	10.15000	99.22991				0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.73000		166.24294	2.71000	166.31311				0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.18571		100.12241				0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		101.74119		101.67891				0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		101.87395		101.80668				0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		99.93943		101.65101				0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.50386		100.41954				0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		99.90238		99.84390				0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		99.85964		99.79912				0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		99.85947		99.77534				0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.72775		100.67772				0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN016	On 11/04/2017	Spot Bond	0.00000		93.43000			93.64000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.47431			100.42441			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		113.33362			114.92327			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.67000		232.04181	2.67000	231.66068				0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		113.01161			113.39239			0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		98.47090			98.40414			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		107.77851			108.43931			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		111.50618			111.74588			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		100.76805			100.70158			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.68500		205.78549	2.68500	205.44724				0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000		99.86224			99.80331			0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		99.82815			101.63351			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		101.28635			101.22624			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		101.27883			101.21597			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		101.23837			101.17065			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		101.09502			101.02762			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		101.03094			100.96473			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN062	On 14/05/2018	Spot Bond	0.00000		98.44275			98.43836			0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000		100.02316			100.02362			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		100.24852			100.18627			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		34.97307		100.00000	34.74010			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		17.61177		100.00000	17.48408			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		17.69996		100.00000	17.57163			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.30311		100.00000	17.17767			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		27.71321		100.00000	27.51229			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		44.83752		100.00000	44.51245			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		17.39701		100.00000	17.27088			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		32.48573		100.00000	32.21503			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		45.41900		100.00000	45.04052			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.05450			99.99996			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		99.86529			99.80768			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		102.01352			101.95443			0	0.00
BAW11	On 01/10/2018	Spot Bond	9.30000		103.37289		9.25500	103.42271			0	803,271,500.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.83234			101.77257			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.07135			101.01395			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.29781			100.23532			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.42784			100.36379			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.73500		99.52625		9.70500	99.57341			0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.72500		103.75137		6.70500	103.70142			0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		59.46092		100.00000	59.02511			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW21	On 24/03/2022	Spot Bond	9.98500	98.72938		9.95500	98.79337				0	4,689,817,600.00
BAW3	On 02/10/2017	Spot Bond	0.00000	104.05643			103.99365				0	14,700,000,000.00
BAW8	On 02/10/2017	Spot Bond	9.02000	103.85495		8.99500	103.83160				0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.91989	103.27341		10.91415	103.18442				0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.85310	102.46743		10.85605	102.37689				0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.89107	102.46951		10.89106	102.37905				0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	102.26758			102.17932				0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.91931	102.46371		10.92120	102.37258				0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.01902	101.92594		11.99271	101.88392				0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	102.31945			102.22910				0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	102.31945			102.22910				0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	102.31952			102.22917				0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.16989	102.21871		11.16415	102.12858				0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.06980	102.55035		11.06661	102.45956				0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.85310	102.46743		10.85605	102.37689				0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.07137	102.63691		11.06187	102.54992				0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.31052	102.20139		10.29909	102.12341				0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	103.04519			102.96452				0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	102.18790			102.09948				0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	102.18790			102.09948				0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.99797			99.99797				0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642	103.36265		8.43642	103.36265				0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.79500	101.04739		11.77000	100.99524				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BAYA25	On 30/06/2017	Spot Bond	0.00000		101.02311			101.02311			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.72000		99.16350		11.69500	99.11804			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.99797			99.99797			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		102.00858			101.93076			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		101.93391		9.28000	101.85687			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		102.15693			102.06979			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.60000		101.41813		11.55500	101.41843			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		102.09500			102.01039			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		102.14661			102.05989			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		102.14661			102.05989			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.89645			99.89645			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		102.07021			101.98663			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		102.16365			102.07958			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		99.99797			99.99797			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		102.16365			102.07958			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		102.07435			101.99059			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		102.09147			102.01032			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		102.16375			102.07968			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		101.69759			101.63227			0.00	0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000		101.78506			101.71314			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.91989		103.88971		13.91415	103.77533			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.31330		103.24821		15.30174	103.13660			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188		101.54021		14.11188	101.54021			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		102.81671			102.70227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYB06	On 31/12/2019	Spot Bond		0.00000	102.81671			102.70227			0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	102.81671			102.70227			0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	102.91963			102.80092			0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	102.45611			102.35663			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		34.26469	100.00000	34.07004				0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		22.51880	100.00000	22.35375				0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		20.49464	100.00000	20.34442				0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.65101	100.00000	12.55829				0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.65607	100.00000	12.56431				0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		15.29567	100.00000	15.18356				0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.25344	100.00000	13.15630				0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	101.08186			101.02405			0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	101.27757			101.22290			0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	101.35282			101.29483			0	0.00
BCJ07	On 15/04/2016	Spot Bond		0.00000	101.13229			101.07378			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.53830	100.00000	9.46915				0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.53830	100.00000	9.46915				0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		90.57072	100.00000	89.90148				0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000		84.49074	100.00000	83.90805				0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000		81.83857	100.00000	81.29176				0	0.00
BD0202	On 31/12/2018	Spot Bond		2.07500	183.08254	2.07500	182.79028				0	0.00
BD0205	On 28/04/2028	Spot Bond		8.38000	156.10520	8.35000	156.64950				0	0.00
BD0206	On 02/03/2028	Spot Bond		8.38000	156.49702	8.35000	157.03686				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BD0302	On 18/04/2028	Spot Bond		8.76500	96.35480		8.73500	96.50829			0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
BEER02	On 28/03/2018	Spot Bond		8.40000	98.40273		8.35500	98.44478			0	0.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	101.77180			101.71525			0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	101.14918			101.08766			0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	101.69566			101.63669			0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	101.24633			101.17945			0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	101.32102			101.25002			0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	101.52966			101.44712			0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	37.49919		100.00000	37.22435			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	100.96855			100.90645			0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.98725			100.92392			0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.99349			100.92974			0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	101.06826			100.99959			0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	101.16786			101.09262			0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	36.68068		100.00000	36.41184			0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	36.68068		100.00000	36.41184			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	99.99998			99.94042			0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	99.99998			99.93921			0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.52000	102.62352		8.49500	102.59397			0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	99.99997			99.93557			0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	99.99984			99.92900			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000	20.97152	100.00000	26.02435			0.00		0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	20.97152	100.00000	26.02435			0.00		0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	101.75728		101.68233			0.00		0	0.00
BGL02	On 19/11/2024	Spot Bond	11.39000	98.88767	11.36000	98.89953			0.00		0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000	101.06359		100.98469			0.00		0	0.00
BGL04	On 05/02/2025	Spot Bond	11.28000	99.23808	11.25000	99.25183			0.00		0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000	102.72466		102.66178			0.00		0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000	75.47801	100.00000	75.04923			0.00		0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.32253		100.26124			0.00		0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	101.22335		101.16349			0.00		0	0.00
BID06	On 30/06/2019	Spot Bond	8.91000	103.87198	8.86500	103.94759			0.00		0	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000	99.47682		99.42450			0.00		0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000	101.12172		101.06567			0.00		0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000	99.33646		99.38885			0.00		0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.46359		100.40880			0.00		0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.53426		100.47091			0.00		0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.45148		100.39683			0.00		0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.47352		100.41621			0.00		0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.51354		100.45138			0.00		0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.67932		100.59707			0.00		0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.96253		100.84726			0.00		0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	98.91599	100.00000	98.11828			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
BSR12	On 25/01/2016	Spot Bond		0.00000	101.16073			101.08924			0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	101.19337			101.11982			0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	97.57248			97.51513			0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	96.94134			96.88470			0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	99.42569			99.37011			0	0.00
BTC034	On 12/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
BTC035	On 07/07/2015	Spot Bond		0.00000	99.61454			99.56198			0	0.00
BTC037	On 06/07/2015	Spot Bond		0.00000	99.63227			99.57974			0	0.00
BTC038	On 15/07/2015	Spot Bond		0.00000	99.47467			99.42213			0	0.00
BTC039	On 21/07/2015	Spot Bond		0.00000	99.36943			99.31688			0	0.00
BTC040	On 27/07/2015	Spot Bond		0.00000	99.26557			99.21311			0	0.00
BTC041	On 28/07/2015	Spot Bond		0.00000	99.25309			99.20098			0	0.00
BTC043	On 04/08/2015	Spot Bond		0.00000	99.29710			99.34982			0	0.00
BTC045	On 13/08/2015	Spot Bond		0.00000	98.96142			98.90861			0	0.00
BTC046	On 24/08/2015	Spot Bond		0.00000	98.76953			98.71679			0	0.00
BTC047	On 21/08/2015	Spot Bond		0.00000	98.81882			98.76593			0	0.00
BTC048	On 04/09/2015	Spot Bond		0.00000	98.56303			98.50981			0	0.00
BTC049	On 07/09/2015	Spot Bond		0.00000	98.51026			98.45706			0	0.00
BTC050	On 15/07/2015	Spot Bond		0.00000	99.46234			100.00000			0	0.00
BTC051	On 11/09/2015	Spot Bond		100.00000	80.57395		100.00000	100.00000			0	0.00
BTC30A	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	43.32852		100.00000	43.01095			0	0.00
BWZ18B	On 27/03/2018	Spot Bond		0.00000	101.75358			101.68960			0	0.00
BWZ20A	On 27/03/2020	Spot Bond		0.00000	101.81905			101.75258			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BWZJ17	On 17/03/2017	Spot Bond	0.00000		99.95792			99.89486			0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.59192			100.52699			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		17.73944		100.00000	17.53232			0	0.00
CBL08	On 02/11/2016	Spot Bond	9.72000		107.18912		9.69500	107.13929			0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		105.57702			105.50507			0	0.00
CBL11	On 06/05/2016	Spot Bond	8.77000		102.59398		8.74500	102.54369			0	0.00
CBL12	On 06/09/2018	Spot Bond	12.80000		99.24989		12.75500	99.26313			0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		98.34742			98.25428			0	0.00
CBL14	On 01/02/2019	Spot Bond	13.10000		99.87298		13.05500	99.89168			0	0.00
CBL16	On 18/05/2017	Spot Bond	9.17000		101.17119		9.14500	101.14081			0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		97.37332			97.27994			0	1,300,000,000.00
CBL18	On 23/08/2019	Spot Bond	13.10000		96.95801		13.05500	96.99237			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		101.17707			101.11798			0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		93.65676			93.56271			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.67167			100.60791			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.83500		92.21651		10.85500	92.06681			6,600,000,000	3,300,000,000.00
CBL23	On 18/05/2018	Spot Bond	0.00000		100.66311			100.59290			0	0.00
CCT01	On 23/06/2023	Spot Bond	10.28500		112.01034		10.25500	118.35840			0	0.00
CCT02	On 12/06/2024	Spot Bond	10.28500		107.77632		10.25500	107.87033			0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.21000		108.53583		10.18000	108.63791			0	21,548,478,600.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.21729			100.12384			600,000,000	500,000,000.00
CGR11	On 28/03/2016	Spot Bond	11.92000		102.63894		11.89500	102.56062			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		102.33237			102.24625			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CGR14	On 13/02/2018	Spot Bond	0.00000		102.70189			102.61786			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.00740		10.00000	109.92130			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		101.90250			101.82129			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		99.82730			99.75313			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		101.40435			101.32424			0.00	0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		9.86988		100.00000	9.77672			0.00	0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000		17.58418		100.00000	17.45670			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		102.37857			102.24644			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.34381			100.27099			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		101.85309			101.78153			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		101.92534			101.85087			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		102.00840			101.93058			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		100.96392			100.85317			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.95419			100.84458			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		101.00558			100.88998			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		99.85016			99.78561			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.34264			100.28748			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.59803		10.11000	104.51258			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		101.46617			101.40336			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
CLN191	On 23/08/2016	Spot Bond	2.76000		123.19242		2.76000	122.98887			0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		107.22998			107.22998			0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		123.15309		3.14000	122.94597			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.37846		8.25000	102.31101			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.90500		124.06855		2.90500	123.86257			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		122.50499		2.40000	122.30658			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		99.78782			99.69658			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.56000		101.30439		8.54000	101.25980			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.20934			101.14348			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		101.22847			101.16367			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.61000		101.34708		8.59000	101.30220			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.61000		101.34708		8.59000	101.30220			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.66000		100.16669		8.64000	100.12456			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		99.84641			99.78026			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		99.83031			99.75727			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.00700		10.00000	109.92100			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.00700		10.00000	109.92100			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.67578			100.61338			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		100.46887			100.40264			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		102.84161		9.35000	102.76377			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		102.84161		9.35000	102.76377			0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN256	On 26/03/2017	Spot Bond	0.00000		102.50434			102.44451			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		102.19069			102.12946			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		102.58707			102.52761			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		102.58707			102.52761			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		102.58707			102.52761			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		102.11924			102.05723			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.53000		102.46994		9.48500	102.53310			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		101.68392			101.62118			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		103.29609			103.23383			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.14118			100.07709			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.14228			100.07860			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.18733			100.12684			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.50874			100.44573			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.52659			100.45197			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.33513			100.27537			0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		99.86232			99.80300			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.96940			100.90688			0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		99.87268			99.81778			0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		101.64473			101.58780			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		99.85191			99.78857			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		101.08472			101.02064			0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.71103			100.64648			0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		102.20057			102.12855			0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		102.01786			101.94515			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN292		On 26/06/2017	Spot Bond	0.00000	103.93614			103.87171			0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.00700		10.00000	109.92100			0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	101.74541			101.67253			0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.99574			101.92386			0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	101.80798			101.73477			0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	99.83574			99.76502			0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	101.76992			101.69702			0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	102.21104			102.13981			0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	101.89225			101.81694			0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	137.91169			137.91169			0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.94945			100.88309			0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	138.42318			138.42318			0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	137.29562			137.29562			0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	137.99045			137.99045			0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	134.20170			134.20170			0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	134.42446			134.42446			0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.76298			100.69076			0	0.00
CLN314		On 14/11/2022	Spot Bond	11.08000	93.16109		11.05000	93.22099			0	0.00
CLN315		On 20/03/2023	Spot Bond	11.60000	94.62527		11.57000	94.68169			0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	101.80847			101.73654			0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	99.82285			99.74713			0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.74594			100.67534			0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	101.14462			101.07764			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN320	On 30/04/2018	Spot Bond	0.00000		101.10915			101.03580			0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		101.08291		8.80500	101.01193			0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		99.84426			99.77766			0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		103.10670			103.03776			0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		130.52148			130.52148			0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		99.83433			99.76349			0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		99.82323			99.74767			0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		99.84273			99.77498			0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		99.77945			99.68456			0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		79.86260			79.68904			0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		99.82779			99.75363			0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		101.80847			101.73654			0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		118.93483			118.93483			0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		118.98334			118.98334			0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		101.07983			101.01140			0	150,000,000.00
CLN340	On 20/12/2018	Spot Bond	0.00000		99.79515			99.70761			0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		101.81895			101.74659			0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		99.78084			99.68654			0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		99.82007			99.74271			0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		99.86330			99.80439			0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		99.82858			99.75531			0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		101.06951			101.00174			0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.76762			100.70283			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		101.76658			101.69634			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN350	On 28/10/2018	Spot Bond	0.00000		101.02340			100.96052			0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.39035			100.32614			0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		101.02309			100.95545			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		101.13761			101.07104			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		99.85803			99.79731			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.26000		104.11170		10.23000	104.19983			0	4,689,817,600.00
CLN363	On 20/03/2024	Spot Bond	0.00000		99.85469			99.79212			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		101.04794			100.96827			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.40000		106.06770		12.37000	106.12508			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		101.09056			101.00763			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.43000		105.95262		12.40000	105.99960			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		109.61680		10.02000	109.52802			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		101.09056			101.00763			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		101.11366			101.04307			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		99.81177			99.73132			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		99.85701			99.79544			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		99.85382			99.79088			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		99.85396			99.79103			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		101.88597			101.81091			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.78500		102.71743		9.75500	102.76795			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		112.51073			112.41535			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		99.82802			99.75449			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN379	On 20/03/2024	Spot Bond	10.57000		102.34783		10.57000	102.26193			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		102.56387		11.00000	102.47437			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		101.11933			101.05946			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		99.83485			99.76390			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		101.13566			101.07371			0	0.00
CLN384	On 20/09/2024	Spot Bond	12.19000		101.95424		12.16000	102.01921			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		99.80833			99.72642			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		99.85369			99.79076			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		101.20586			101.13150			0	110,000,000.00
CLN388	On 20/09/2019	Spot Bond	0.00000		99.84358			99.77624			0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000		101.58305			101.52134			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		99.86612			99.80840			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		99.85191			99.78857			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		91.45668			91.45668			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		99.84331			99.77630			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		100.26917			100.20693			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		99.82992			99.75722			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000		99.78312			99.69046			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000		100.71865			100.65064			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000		100.71438			100.64679			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000		99.84331			99.77631			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000		99.82323			99.74767			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000		101.02218			100.95811			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN403	On 30/06/2017	Spot Bond	0.00000		100.61325			100.54708			0	0.00
CLN404	On 21/02/2018	Spot Bond	0.00000		100.38150			100.29950			0	0.00
CLN405	On 20/06/2016	Spot Bond	0.00000		99.86147			100.00000			0	0.00
CLN406	On 20/06/2020	Spot Bond	100.00000		1.01850	100.00000	100.00000				4,500,000,000	3,000,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.89468	7.01000	41.87136				0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		165.13719		165.13719				0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
CLN81	On 18/04/2028	Spot Bond	8.76500		146.48146	8.73500	146.63136				0	0.00
CLN88	On 28/04/2028	Spot Bond	8.38000		156.10520	8.35000	156.64950				0	0.00
CLN89	On 02/03/2028	Spot Bond	8.38000		156.49702	8.35000	157.03686				0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		97.56850		97.51107				0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		97.54771		97.48979				0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		101.52662		101.45827				0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		101.89849		101.83237				0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		99.84450		99.77755				0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		99.85504		99.79258				0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		99.85302		99.78968				0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		101.51891		101.44859				0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		99.84139		99.77357				0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		101.14462		101.07764				0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		99.85554		99.79376				0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		99.85771		99.79638				0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		99.85865		99.79772				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF14	On 20/09/2019	Spot Bond	0.00000		99.85765			99.79633			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		99.84139			99.77358			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.48877			100.41600			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		101.46170			101.39079			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.74000		105.14752		8.72000	105.08828			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.84500		100.63845		8.82000	100.63154			0	10,193,598,200.00
COJ05	On 05/06/2023	Spot Bond	10.42500		109.80583		10.39500	109.88452			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.18500		101.85851		7.16500	101.81012			0	27,012,900.00
COJ07	On 23/03/2021	Spot Bond	9.99500		105.80891		9.96500	105.85712			0	4,733,526,800.00
COJG01	On 09/06/2024	Spot Bond	10.04000		100.97903		10.01000	101.07412			0	18,759,271,600.00
COT01	On 03/04/2023	Spot Bond	10.41000		94.95986		10.38000	95.03175			0	14,122,823,700.00
COT02	On 03/04/2028	Spot Bond	11.11000		95.86293		11.08000	95.97169			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	11.11000		89.05305		11.08000	89.16134			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.39308			100.32839			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.94004			100.88272			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		9.93155		100.00000	9.85954			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.43721			100.37542			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		99.84220			101.70880			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.39689			100.33368			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		102.25644			102.19808			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		101.04112			100.98219			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.22817		100.00000	9.16127			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.41611		100.00000	12.89993			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.76000		101.12149		11.73000	101.17389			0	12,800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		16.02738		100.00000	15.91117			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		8.69474		100.00000	8.63171			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		16.68246		100.00000	16.56151			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.94948			100.89356			0	0.00
DENG44	On 29/09/2017	Spot Bond	8.04500		99.00536		8.02000	98.99247			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.49264			100.43531			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.40889			100.35116			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.23391			100.17600			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		89.24548		100.00000	88.61253			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.12494			100.01220			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		101.50828			101.44114			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		102.59021			102.53089			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.87341			100.81205			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		99.79553			99.70816			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		101.80653			101.70030			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		99.82228			99.74631			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		53.03784			52.89641			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		102.10707			102.01645			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.98500		100.13270		8.95500	100.19760			0	1,875,927,000.00
DV21	On 15/06/2016	Spot Bond	7.41000		107.18810		7.39000	107.14397			0	0.00
DV22	On 07/02/2020	Spot Bond	9.03000		104.88534		9.00000	104.92183			0	22,931,510,200.00
DV23	On 27/02/2023	Spot Bond	9.69000		104.61049		9.66000	104.69080			0	27,693,867,800.00
DV24	On 18/02/2024	Spot Bond	9.67000		103.22133		9.64000	103.31462			0	14,262,425,400.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DV29	On 18/02/2029	Spot Bond	9.73000	106.00258		9.70000	106.14839			0	4,053,073,400.00
DVC005	On 23/06/2015	Spot Bond	0.00000	99.85264			101.48493			0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	101.42524			101.37170			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.94346			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.49055			100.43347			0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.07414			100.01853			0	0.00
DVC011	On 11/06/2016	Spot Bond	100.00000	54.10815		100.00000	48.86649			31,500,000,000	31,500,000,000.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.61379			100.55753			600,000,000	200,000,000.00
DVF17	On 18/03/2017	Spot Bond	0.00000	99.53874			99.48422			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	101.15822			101.09932			0	0.00
E170	On 01/08/2020	Spot Bond	8.41000	125.83010		8.34500	126.04605			4,767,800	5,548,382,800.00
EDC01	On 04/04/2016	Spot Bond	0.00000	96.76354			96.60903			0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
EL037	On 31/01/2037	Spot Bond	2.44000	98.75639		2.49500	97.68916			0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000	136.62334		1.20000	136.41515			0	7,550,000,000.00
EL28	On 02/05/2028	Spot Bond	2.18000	123.13608		2.16000	123.20867			6,496,600,000	6,496,600,000.00
EL29	On 19/11/2029	Spot Bond	2.16000	111.09892		2.14000	111.19894			0	0.00
EL30	On 29/07/2030	Spot Bond	2.14000	112.31838		2.12000	112.42262			0	0.00
EL31	On 02/06/2031	Spot Bond	2.27000	102.27287		2.27000	102.10818			0	0.00
EL36	On 31/01/2036	Spot Bond	2.42000	99.19174		2.47500	98.15196			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.83500	106.86469		9.80500	106.90057			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond		9.73500	107.01907		9.70500	107.06958			0	0.00
EMM03	On 04/05/2024	Spot Bond		10.16000	100.49130		10.13000	100.58265			0	0.00
EMM04	On 16/05/2028	Spot Bond		10.36500	95.49740		10.33500	95.57022			0	100,000,000.00
EMM05	On 17/04/2029	Spot Bond		10.50500	102.35910		10.47500	102.41044			0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.57611			100.51504			0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	98.45635			98.39477			0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	100.05581			99.99990			0	0.00
EPF004	On 06/11/2017	Spot Bond		0.00000	100.85863			100.79516			0	0.00
EPF005	On 06/11/2016	Spot Bond		0.00000	100.82608			100.76507			0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.78291			100.72517			0	0.00
EPFC15	On 24/08/2015	Spot Bond		0.00000	102.19305			102.13431			0	0.00
EPFC16	On 23/02/2016	Spot Bond		0.00000	100.42600			100.36594			0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	98.91599		100.00000	99.72678			0	0.00
EQS02	On 01/07/2015	Spot Bond		10.75500	105.96045		10.73500	105.86840			0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.23386			100.15978			0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.19198			100.11607			0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.42331			100.34920			0	0.00
EQS07	On 09/04/2018	Spot Bond		10.38000	97.43710		10.33500	97.46146			0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	98.48635			98.41268			0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	97.86775			97.78602			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	100.61812			100.55281			0	0.00
ERS3C3	On 17/11/2025	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	
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.65585			100.58647			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.67722			100.61878			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.00700		10.00000	109.92100			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.55348			100.49366			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.57590			100.51366			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.54899			100.48965			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.56768			100.50634			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.56537			100.50578			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.55780			100.49902			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.45000		102.49843		6.45000	102.44484			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.24000		103.91290		8.19500	103.95855			0.00	9,416,600	4,423,481,300.00
ES23	On 25/01/2023	Spot Bond	8.91000		109.80838		8.88000	109.89893			0.00	158,727,800	51,803,406,300.00
ES26	On 02/04/2026	Spot Bond	9.21000		92.38447		9.18000	92.50664			0.00	221,696,900	35,812,351,300.00
ES33	On 15/09/2033	Spot Bond	9.82500		82.29891		9.80500	82.37755			0.00	34,235,100	86,535,329,900.00
ES42	On 25/04/2042	Spot Bond	9.92000		87.91185		9.89500	88.04931			0.00	22,167,500	28,883,375,300.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.58477			100.52065			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		97.55345			97.48057			0.00	0	32,220,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.45211			100.38832			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		101.23757			101.17572			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		101.71903			101.65759			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.54121			100.47705			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.49240			100.43415			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.25643			100.19789			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.69123			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
FIFC17	On 09/10/2015	Spot Bond		0.00000	101.29016			101.23152			0	0.00
FIFC18	On 12/08/2015	Spot Bond		0.00000	100.67348			100.61405			0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.43988		100.00000	11.35695			0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.13411		100.00000	11.05339			0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	99.99987			99.94192			0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	98.94460			98.87770			0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	99.99979			99.93458			0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	99.99972			99.92969			0	0.00
FRB05	On 21/12/2018	Spot Bond		9.70000	96.35865		9.65500	96.41234			0	18,892,931,400.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00955			100.03393			0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00948			100.03386			0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	101.07594			101.00980			0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	102.08410			102.02160			0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.30068			100.23187			0	100,000,000.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.30556			100.23563			0	0.00
FRB14	On 02/06/2026	Spot Bond		10.48500	98.23569		10.45500	98.28251			0	0.00
FRB15	On 06/03/2025	Spot Bond		0.00000	100.18498			100.10602			0	40,000,000.00
FRBC21	On 21/12/2018	Spot Bond		10.55000	109.96711		10.50500	110.00718			0	8,072,221,200.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	103.28199			101.73634			2,040,000,000	1,020,000,000.00
FRBI22	On 31/01/2022	Spot Bond		2.20500	134.10512		2.20500	133.88964			0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.20500	274.31422		2.20500	273.87397			0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.41500	112.70666		2.41500	112.52362			0	0.00
FRBI28	On 31/03/2028	Spot Bond		3.05000	152.61185		3.03000	152.68275			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBJ33	On 07/12/2033	Spot Bond	3.18000	192.20562		3.18000	191.88201			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.00500	104.89788		6.98500	104.84392			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.62500	66.26270		7.62600	66.34570			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41100	42.16184		9.41000	42.15215			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000	40.80887		9.65000	40.79910			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.33346			100.24989			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	99.82592			102.21918			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	99.85021			101.92067			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	99.83488			102.10897			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	99.82515			102.09024			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	99.83337			101.99177			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	99.86480			99.78385			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	99.82802			102.05590			0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000		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	99.81712			102.18641			0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	99.77453			102.69664			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	99.78121			102.61660			0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	23.60446		100.09221	25.53816			0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	99.84387			101.86578			0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	111.72086			111.72086			0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	99.80524			102.47149			0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	103.17822			103.17822			0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	99.83851			102.06295			0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	99.83667			102.08594			0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	99.85147			101.90455			0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	99.83662			101.95283			0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	99.78598			102.55941			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC161	On 20/12/2017	Spot Bond	0.00000		99.83948			101.91847			0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		65.54020		13.22500	63.37537			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		99.84866			101.80850			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		99.84847			101.81079			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		99.79078			102.65548			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		99.84158			101.89327			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.64500		101.44681		3.64500	101.27189			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		99.83470			101.97574			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		99.83470			101.97574			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		102.59171			102.52010			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		101.80847			101.73654			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.92909			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		99.84426			101.86120			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		99.84789			101.81766			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		101.03727			100.95842			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		99.82190			102.12918			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.74186			100.67766			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		101.02660			100.94856			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		101.19226			101.11666			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		99.79553			102.44504			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		99.83814			101.93450			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		99.80644			102.45781			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		99.84962			101.79704			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		99.83662			101.95283			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC189	On 20/03/2019	Spot Bond		0.00000	99.83662			101.95283			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00004			99.94492			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	101.55211			101.49067			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	101.63700			101.57206			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	101.57679			101.51934			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.00700		10.00000	109.92100			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	101.36445			101.30491			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	102.13824			102.06277			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.34938			101.28945			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.34938			101.28945			3,200,000,000	1,600,000,000.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.55833			101.50074			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.32525			101.26619			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.32885			101.26962			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.31778			101.25180			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	101.19745			101.13767			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.31778			101.25180			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	101.19264			101.13310			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.91809			100.85011			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.94527		8.75000	100.87407			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	101.98621			101.91618			0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.42226		100.00000	11.58720			0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.69991		100.00000	10.62233			0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	97.09395			97.00013			0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	10.32479		100.00000	12.40963			0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	99.83088			99.75857			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC211	On 29/10/2017	Spot Bond	100.00000		22.85232		100.00000	22.68483			0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.86891			100.80295			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.06300		100.00000	8.99731			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		22.01468		100.00000	21.85507			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.86887			100.80291			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		21.98612		100.00000	21.82673			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.86675			100.80097			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.82349			100.76106			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.94124			100.87494			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.88426			100.82206			0	0.00
FRC221	On 31/01/2022	Spot Bond	3.01500		127.77706		3.01500	127.56329			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.72594			100.66474			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.71647			100.65609			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.71647			100.65609			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.58399			100.51740			0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		99.94346			101.61370			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.01633			100.03649			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		99.96280			99.90692			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		101.98251			101.90675			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		101.69010			101.61520			0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		101.43235			101.36806			0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		99.83791			102.06979			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		99.83888			102.05835			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond	0.00000		100.03175			100.04249			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		101.10167			101.03385			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.54500		123.82190		3.54500	123.60939			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		99.83588			102.09508			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		99.83420			102.11574			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.59500		123.45607		3.59500	123.24371			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.57500		123.60225		3.57500	123.38983			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.44000		130.09391		2.46000	129.84134			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.51000		139.12923		2.53000	138.86741			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		101.23435			101.15814			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		99.85766			101.82876			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		99.83704			102.08134			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		99.80940			102.42106			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		99.81649			102.33385			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		99.83222			102.00551			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		99.83241			102.00322			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00003			99.94693			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.65366	100.00000		12.56192			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		52.96843	100.00000		52.58441			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		97.21452	100.00000		96.46092			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		23.89396	100.00000		23.72073			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		35.63282	100.00000		35.30011			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.49389	100.00000		12.40232			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.84461			101.77739			0	120,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.18582			102.12816			0.00	500,000,000	500,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.36578			101.30578			0.00	4,100,000,000	2,300,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.83412			100.77376			0.00	0	10,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		97.70854			99.47624			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		97.88164			97.82188			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.59814			100.48252			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.16800		102.87311		2.17800	102.41785			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.54000		111.16580		2.59500	109.93175			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.10860			101.04931			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.50328		10.38000	101.41759			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.50328		10.38000	101.41759			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		80.09300			80.09300			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		99.77494			99.70174			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.68000		108.50751		2.73500	107.30689			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.62000		207.65457		2.62000	207.31432			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.65000		109.07062		2.70500	107.86291			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.65000		206.78936		2.65000	206.45003			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		101.23469			101.15470			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.50000		111.88474		2.50000	111.70225			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.74000		107.39181		2.79500	106.20520			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		101.46173			101.40659			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		54.03600			55.57200			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.73896			100.68454			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	
FRS119	On 31/01/2038	Spot Bond	2.84500		105.47260		2.90000	104.31009			0	0.00	
FRS120	On 07/12/2033	Spot Bond	2.77000		203.37213		2.77000	203.03645			0	0.00	
FRS121	On 07/12/2033	Spot Bond	2.82000		201.96864		2.82000	201.63446			0	0.00	
FRS122	On 31/01/2025	Spot Bond	2.43000		98.54453		2.43000	98.38437			0	0.00	
FRS123	On 07/12/2033	Spot Bond	2.85000		201.13221		2.85000	200.79893			0	0.00	
FRS124	On 31/01/2038	Spot Bond	3.12000		100.64028		3.17500	99.53836			0	0.00	
FRS126	On 31/03/2028	Spot Bond	3.09000		151.96120		3.07000	152.03108			0	0.00	
FRS127	On 31/01/2038	Spot Bond	3.57000		93.30322		3.62500	92.29304			0	0.00	
FRS129	On 31/03/2028	Spot Bond	3.08000		152.12356		3.06000	152.19369			0	0.00	
FRS130	On 11/08/2015	Spot Bond	0.00000		100.65205			100.59616			0	0.00	
FRS131	On 31/03/2028	Spot Bond	3.14000		151.03838		3.12000	151.10449			0	0.00	
FRS132	On 07/12/2033	Spot Bond	3.36000		187.91361		3.36000	187.60087			0	0.00	
FRS133	On 24/03/2020	Spot Bond	0.00000		97.92506			97.92506			0	0.00	
FRS134	On 31/01/2038	Spot Bond	3.50000		93.74256		3.55500	92.67278			0	0.00	
FRS135	On 31/01/2038	Spot Bond	3.47000		94.21988		3.52500	93.14423			0	0.00	
FRS136	On 31/01/2038	Spot Bond	3.28000		97.95303		3.33500	96.88475			0.00	1,000,000,000	3,500,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.32500		272.02027		2.32500	271.58107			0	0.00	
FRS37	On 07/12/2023	Spot Bond	2.21500		274.12218		2.21500	273.68201			0	0.00	
FRS43	On 07/12/2023	Spot Bond	2.93500		260.70609		2.93500	260.27230			0	100,000,000.00	
FRS46	On 31/01/2022	Spot Bond	2.67500		130.39066		2.67500	130.17613			0	0.00	
FRS49	On 27/10/2020	Spot Bond	0.00000		101.03665			100.97297			0	0.00	
FRS51	On 31/01/2022	Spot Bond	2.20500		130.00463		2.20500	129.79574			0	0.00	
FRS56	On 19/07/2016	Spot Bond	0.00000		101.26364			101.19695			0	0.00	
FRS59	On 07/10/2016	Spot Bond	0.00000		101.50328			101.43865			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS62	On 04/11/2026	Spot Bond	0.00000		100.91837			100.85371			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.52000		108.17778		2.57500	106.82318			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		28.22418		104.97509	28.01051			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		31.54521		101.07593	31.31431			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		25.59577		100.44759	21.49354			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		26.49917		100.76967	29.31777			0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS81	On 30/10/2042	Spot Bond	2.14000		117.73667		2.14000	117.54834			0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS85	On 31/01/2025	Spot Bond	2.36000		113.24213		2.36000	113.05872			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.85761			98.85433			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.39000		112.94970		2.39000	112.76649			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.43430			100.36271			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.41500		342.48882		2.41500	341.93330			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.80956			100.74636			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.41571			100.35062			0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRX16	On 15/09/2016	Spot Bond	7.68000		102.35575		7.66000	102.31655			0	0.00
FRX17	On 15/09/2017	Spot Bond	8.29000		102.52656		8.27500	102.48913			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.58000		106.49004		8.53500	106.53153			0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	9.24000		99.88964		9.21000	99.92261			0	20,419,810,600.00
FRX20	On 01/10/2020	Spot Bond	9.52500		98.60308		9.49500	98.64831			0	0.00
FRX23	On 28/02/2023	Spot Bond	10.22000		89.26957		10.19000	89.34140			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	10.32000	102.70588	10.29000	102.80342				0	9,980,386,000.00
FRX26	On 01/10/2026	Spot Bond	10.58000	94.89495	10.55000	95.00060				0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.90000	95.29486	10.87000	95.41490				0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	11.03000	91.66547	11.00000	91.78667				0	0.00
FRX45	On 14/04/2045	Spot Bond	10.37000	79.59811	10.34500	79.71744				0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	99.87366		101.63356				0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	99.87178		101.65653				0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	99.86704		101.71392				0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	99.85953		101.80579				0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	99.85389		101.87468				0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	99.82953		102.17315				0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.51238		100.45411				0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.36902		100.30981				0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.53133		100.47085				0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.55236		100.48943				0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.56987		100.50491				0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.64683		100.57292				0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	54.53277	100.00000	54.13741				0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	9.14908	100.00000	9.08275				0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.53496	100.00000	1.52383				0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.25752	100.00000	0.25566				0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000				0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000				0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		10.60799		100.00000	10.53108			0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.77973		100.00000	1.76682			0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.29859		100.00000	0.29642			0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.41910			101.35700			0	0.00
GFC04	On 11/04/2017	Spot Bond	9.52000		101.60198		9.49500	101.56572			20,000,000	10,000,000.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		101.15994			101.09986			0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.42789			100.36624			0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.43348			100.37102			0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.46974			100.40207			0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.51424			100.44016			0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.54199			100.46391			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		100.62108			100.56785			0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.77982		100.00000	9.70891			0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		20.19715		100.00000	20.05072			0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.10495		100.00000	11.02445			0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		11.27132		100.00000	11.16608			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.95871			100.89799			0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.99619			100.93309			0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.04269			100.97663			0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.10721			101.03704			0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.12076			101.06351			40,000,000	20,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.27093			101.20953			0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.71263			100.65914			0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.07646			100.01906			0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.55455			100.48876			0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	99.82466			101.66644			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	100.13250			102.11036			0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	101.09944			101.02312			0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.26817		100.00000	10.19373			0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.19289			101.13587			0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00002			99.94207			0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.87925			100.81748			0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.88947			100.82697			0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	101.47081			101.41764			0	0.00
HILC21	On 07/08/2015	Spot Bond		0.00000	100.69206			100.63883			1,600,000,000	400,000,000.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		101.19817			101.13502			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.48988		92.70729		7.47024	92.68088			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		101.25146			101.18543			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.48990		104.41639		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		101.31995			101.25021			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.94009		104.41639		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		101.40363			101.32934			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		101.28891			101.22442			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.47832			101.40658			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.78449			100.71868			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.00700		10.00000	109.92100			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.40000		103.94098		9.37500	103.90024			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.63986			100.56675			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.60142			100.53280			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond	8.62000	108.22092		8.59000	108.27132			0	38,495,996,100.00
HWAY23	On 07/12/2023	Spot Bond	2.09500	276.43720		2.07500	276.38392			9,660,000,000	7,030,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.07500	283.01449		2.07500	282.56324			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.82500	98.51062		9.79500	98.67964			0	2,230,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.86500	98.09179		9.83500	98.26343			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	39.49657		100.00000	39.21022			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	95.21977		100.00000	94.48918			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	43.52537		100.00000	43.20635			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	34.90097		100.00000	34.64794			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	110.00700		10.00000	109.92100			0	0.00
I2025	On 31/01/2025	Spot Bond	1.75000	119.37665		1.75000	119.18927			11,160,341,800	07,593,085,000.00
I2038	On 31/01/2038	Spot Bond	1.92000	123.92235		1.97500	122.52744			6,790,537,600	05,263,058,200.00
I2046	On 31/03/2046	Spot Bond	2.07000	120.51558		2.06000	120.58626			04,959,012,000	90,451,204,100.00
I2050	On 31/12/2050	Spot Bond	1.98000	132.49575		1.99000	131.96734			25,847,601,900	62,744,331,900.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.70857			101.65431			1,620,000,000	810,000,000.00
IBL21	On 15/03/2016	Spot Bond	8.16000	103.31694		8.14000	103.26420			0	0.00
IBL22	On 15/03/2018	Spot Bond	8.27000	106.62691		8.24500	106.61872			0	0.00
IBL28	On 18/08/2016	Spot Bond	7.98000	102.97407		7.96000	102.92961			0	562,777,600.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.87339			100.81203			0	0.00
IBL34	On 31/01/2017	Spot Bond	1.28000	132.49402		1.30000	132.24914			0	0.00
IBL36	On 31/01/2022	Spot Bond	2.27500	133.54430		2.27500	133.32895			0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	102.12553			102.06707			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.39000	102.66866		8.36500	102.66133			0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.94851			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IBL42	On 15/06/2017	Spot Bond		0.00000	100.64235			100.58687			0.00	8,240,000,000	4,120,000,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.67807			100.61996			0.00	3,440,000,000	2,210,000,000.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.00700		10.00000	109.92100			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		9.03000	96.82586		8.98500	96.88627			0.00	0	14,069,453,900.00
IBL46	On 15/01/2020	Spot Bond		9.50000	94.80689		9.47000	94.83806			0.00	0	6,374,676,300.00
IBL48	On 19/03/2016	Spot Bond		0.00000	99.96464			99.91055			0.00	10,200,000,000	5,600,000,000.00
IBL49	On 02/04/2018	Spot Bond		9.00000	97.42482		8.97500	97.41386			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.55000	101.52975		9.52000	101.56977			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.81902			100.76084			0.00	9,060,000,000	4,530,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	99.97279			99.91104			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.92000	101.98127		7.90000	101.93689			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.81000	101.13018		8.76500	101.17769			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	101.01816			100.95274			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.64337			100.58589			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		8.04000	103.58637		8.01500	103.55736			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.77000	104.33664		8.72500	104.40290			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.89000	105.40771		9.86000	105.49823			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	101.51071			101.45288			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	101.01637			100.95892			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.83496			100.77623			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.95133			100.89171			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.97041			100.90956			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond		0.00000	100.05631			99.99999			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	
IBL67	On 31/01/2022	Spot Bond			3.00500		127.85307		3.00500	127.63927			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond			100.00000		0.00969		100.00000	0.00962			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000		101.11185			101.05522			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond			0.00000		101.09173			101.03226			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			9.53500		96.29001		9.50500	96.33653			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond			0.00000		100.45131			100.39085			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond			0.00000		100.33408			100.27127			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond			10.21000		96.61923		10.18000	96.71544			0.00	0	18,477,882,500.00
IDCP03	On 31/01/2017	Spot Bond			5.00000		101.85878		5.00000	101.81710			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000		100.77208		5.00000	100.73130			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000		101.00592		4.00000	100.97331			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond			4.00000		100.64049		4.00000	100.60782			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond			100.00000		47.30182		100.00000	46.95512			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond			100.00000		47.11551		100.00000	46.77018			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond			100.00000		47.11551		100.00000	46.77018			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond			9.20000		105.02897		9.20000	104.95157			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			0.00000		100.66753			100.59694			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000		7.31131		100.00000	7.25830			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			0.00000		100.80946			100.72708			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond			100.00000		97.21452		100.00000	96.46092			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond			100.00000		15.20975		100.00000	15.09827			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond			100.00000		21.33167		100.00000	21.17701			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond			100.00000		1.58662		100.00000	1.57753			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond			100.00000		10.03722		100.00000	9.96366			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
IN281U	On 28/11/2019	Spot Bond	100.00000		9.90130	100.00000	9.82951				0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		11.04394	100.00000	10.96299				0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		32.37763	100.00000	32.14033				0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		93.83033	100.00000	93.11224				0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		86.08491	100.00000	85.48009				0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		84.88372	100.00000	84.29561				0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		97.68745	100.00000	96.92227				0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		97.73547	100.00000	96.96992				0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		94.31525	100.00000	93.58974				0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		90.33974	100.00000	89.47108				0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		83.71560	100.00000	83.14351				0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		84.50090	100.00000	83.74866				0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		85.08159	100.00000	84.49074				0	0.00
INA525	On 17/06/2015	Spot Bond	6.40000		99.87741	6.40000	99.85992				0	0.00
INA529	On 14/07/2015	Spot Bond	6.45000		99.40277	6.45000	99.38531				0	0.00
INA530	On 21/07/2015	Spot Bond	6.45000		99.28069	6.45000	99.26328				0	0.00
INA531	On 28/07/2015	Spot Bond	6.45000		99.15892	6.45000	99.14154				0	0.00
INA533	On 11/08/2015	Spot Bond	6.60000		98.89133	6.60000	98.87365				0	0.00
INA534	On 18/08/2015	Spot Bond	6.60000		98.76770	6.60000	98.75007				0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		98.39866	6.60000	98.38116				0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.95675		101.88102				0	0.00
ING115	On 31/03/2016	Spot Bond	10.91989		102.97707	10.91415	102.88833				0	0.00
ING116	On 31/03/2016	Spot Bond	10.91989		102.32070	10.91415	102.23252				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ING132	On 22/12/2018	Spot Bond		0.00000	102.00976			101.94054			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	101.97113			101.90332			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.28400		6.50000	101.23091			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	99.82992			102.03300			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	93.36489			93.36489			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.93853			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	101.21406			101.15528			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.00700		10.00000	109.92100			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	101.95440			101.88306			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	103.98324			103.91830			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	101.11291			101.05728			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond		0.00000	98.40893			98.35407			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond		0.00000	98.27113			98.21595			0.00	0	0.00
ING301	On 12/10/2015	Spot Bond		100.00000	75.41322		100.00000	74.94867			0.00	0	0.00
INGR06	On 10/06/2016	Spot Bond		0.00000	100.56404			100.50137			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.96986			100.88505			0.00	0	0.00
IP274U	On 14/07/2015	Spot Bond		100.00000	92.63959		100.00000	91.93955			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.00700		10.00000	109.92100			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	101.32927			101.26709			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	101.34642			101.28341			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.67000	101.70919		8.65000	101.67186			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	101.55241			101.49195			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	101.58932			101.52736			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	101.61395			101.55099			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
IPF10	On 15/10/2016	Spot Bond		0.00000	101.25412			101.19355			0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	101.31732			101.25361			0	0.00
IPF12	On 15/04/2018	Spot Bond		0.00000	101.27911			101.21730			0	0.00
IPFC06	On 15/07/2015	Spot Bond		0.00000	101.08430			101.03097			0	0.00
IPL10	On 20/05/2021	Spot Bond		9.88500	98.37864		9.85500	98.43189			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	101.96419			101.90625			58,000,000	0.00
IPL6	On 28/09/2017	Spot Bond		8.96000	103.73456		8.93500	103.71189			0	1,650,710,500.00
IPL7	On 05/04/2018	Spot Bond		0.00000	101.44741			101.38543			0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	101.42756			101.36378			0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	99.83595			99.77093			0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	99.83979			99.77083			0	0.00
IV014	On 22/06/2015	Spot Bond		8.07500	99.84538		8.05500	99.77981			0	0.00
IV015	On 20/09/2022	Spot Bond		0.00000	101.16452			101.10083			0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.17071			100.09779			0	0.00
IV017	On 31/01/2022	Spot Bond		3.55500	128.18695		3.55500	127.96685			0	0.00
IV019	On 31/03/2028	Spot Bond		3.64000	149.00419		3.62000	148.95367			0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	101.75397			101.68421			0.00	2,347,680,000
IV023	On 11/07/2022	Spot Bond		0.00000	101.49244			101.42240			0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	101.35715			101.28593			0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.06541			99.99981			0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	101.88454			101.81557			0	0.00
IV030	On 31/01/2025	Spot Bond		3.75000	108.27080		3.75000	108.08318			0	0.00
IV030A	On 31/01/2025	Spot Bond		3.75000	108.27080		3.75000	108.08318			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IV031	On 11/03/2025	Spot Bond	0.00000		100.09198			100.02288			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.80114			100.72690			0.00	12,000,000,000	6,000,000,000.00
IV08	On 30/04/2018	Spot Bond	10.57000		109.35858		10.52500	109.38172			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		103.10441			103.02882			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.74000		141.82657		3.72000	141.88098			0.00	0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		89.02439		100.00000	88.37772			0.00	0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		86.08491		100.00000	85.48009			0.00	0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		84.68677		100.00000	84.10138			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000		99.92991		6.40000	99.98247			0.00	0	0.00
IVA528	On 09/07/2015	Spot Bond	6.40000		99.61573		6.40000	99.61573			0.00	0	0.00
IVA529	On 16/07/2015	Spot Bond	6.45000		99.49015		6.45000	99.49015			0.00	0	0.00
IVA530	On 23/07/2015	Spot Bond	6.45000		99.36786		6.45000	99.36786			0.00	0	0.00
IVA531	On 30/07/2015	Spot Bond	6.45000		98.76089		6.45000	98.76089			0.00	0	0.00
IVA534	On 20/08/2015	Spot Bond	6.60000		98.73244		6.60000	98.71481			0.00	0	0.00
IVA537	On 03/09/2015	Spot Bond	6.60000		98.48628		6.60000	98.46874			0.00	0	0.00
IVA538	On 10/09/2015	Spot Bond	6.60000		98.36366		6.60000	98.34617			0.00	0	0.00
IVA539	On 17/09/2015	Spot Bond	100.00000		79.52070		100.00000	79.00433			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.12097			101.06499			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.00700		10.00000	109.92100			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.14604			101.08919			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.38158			101.32250			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.51038			100.45235			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.53778			100.47110			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
IVC016	On 31/05/2017	Spot Bond		0.00000	100.29479			100.23249			0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	101.32936			101.26718			0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	101.33794			101.27534			0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	101.35510			101.29167			0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	101.27788			101.21817			0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	101.19055			101.12782			0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.99599			100.93349			0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	99.92108			99.86177			0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.63706			100.57621			0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.38657			100.32923			0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.38279			100.32602			0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	101.49715			101.43347			0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	101.06583			101.00549			0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	99.92704			99.87216			0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	101.63553			101.57353			0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	101.67757			101.61391			0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	101.67757			101.61390			0	0.00
IVC036	On 16/07/2019	Spot Bond		9.37000	103.56780		9.32500	103.63935			0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	16.30205		100.00000	16.19285			0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.39399		100.00000	11.31047			0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	101.15743			101.09971			0	0.00
IVC040	On 24/07/2021	Spot Bond		9.55500	102.71690		9.52500	102.77341			0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	101.01494			100.95121			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC042	On 14/08/2015	Spot Bond	0.00000		100.65864			100.59788			0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		99.99997			99.94605			0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		104.67425			104.61630			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		101.02337			100.96550			0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		102.04858			101.99022			0	0.00
IVC047	On 27/10/2015	Spot Bond	6.87500		101.18609		6.85500	101.13775			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.89651			100.83017			0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.55468			100.48889			0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.26440			100.19878			0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.93229			100.86667			0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.72028			100.65957			0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		100.78622			100.71980			0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		100.24685			100.18570			0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000		101.80762			101.74284			0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000		100.96408			100.90364			0	0.00
IVC059	On 09/06/2016	Spot Bond	0.00000		100.12175			100.00000			0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		101.18620			101.10969			0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		101.00987			100.94506			0	300,000,000.00
JDG03	On 15/04/2016	Spot Bond	0.00000		101.14401			101.07943			0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		54.40066		100.00000	54.00626			0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		102.18946			102.12557			0	5,000,000,000.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.18219			100.12292			0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00010			99.93780			0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.15386			100.08786			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
KCF03U	On 30/10/2015	Spot Bond	100.00000		88.99756		100.00000	88.34951			0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		102.49216			102.41875			0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.08971			101.01278			0	0.00
KW01	On 31/10/2027	Spot Bond	8.76000		137.04185		8.73000	137.22522			0	225,110,900.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.66934			101.61102			0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00642			99.94264			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.26973			100.20990			0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		99.85983			99.80286			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		101.37613			101.31151			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.50000		97.39338		10.47000	97.41491			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		102.92307		9.71000	102.84223			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.97833			100.91554			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.99000		100.02306		8.96500	99.99780			0	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.12000		97.91686		9.09500	97.90476			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	10.17000		99.07585		10.14000	99.11005			0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.06522			99.99962			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00014			99.91407			0	0.00
LHL02	On 13/12/2015	Spot Bond	7.89500		101.38088		7.87500	101.33748			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00018			99.90612			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.62587			100.53691			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.55933			100.49560			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.57927			100.51185			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.62071			100.54846			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.62667			100.56919			0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.94223			0	0.00
MAQ069	On 09/07/2015	Spot Bond		0.00000	99.58209			99.52985			0	0.00
MAQ070	On 30/07/2015	Spot Bond		0.00000	99.22417			99.17245			0	0.00
MAQ071	On 11/08/2015	Spot Bond		0.00000	99.00435			98.95195			0	0.00
MAQ072	On 10/09/2015	Spot Bond		0.00000	98.45443			100.00000			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	101.90186			101.84237			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	101.91584			101.85594			0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	102.03691			101.95445			0	0.00
MBC024	On 05/09/2015	Spot Bond		0.00000	98.56696			98.51453			0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	101.57374			101.51777			0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	102.27276			102.21522			0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	101.60409			101.54841			0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.17808			100.20155			0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.50225			100.44389			0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	101.23459			101.17765			0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.74927			100.69407			0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.75695			100.69968			0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.77390			100.71532			0	100,000,000.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.13272			100.07579			0	0.00
MBF044	On 11/04/2016	Spot Bond		0.00000	101.20980			101.15122			0	0.00
MBF045	On 13/04/2018	Spot Bond		0.00000	101.29495			101.23442			0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	62.92256		100.00000	62.46637			0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	23.02869		100.00000	22.85991			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBP30U	On 24/10/2017	Spot Bond	100.00000	22.30389	100.00000	22.14042			0.00		0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	22.39241	100.00000	22.22828			0.00		0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	21.51023	100.00000	21.35428			0.00		0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000	22.49975	100.00000	22.33662			0.00		0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000	100.95126		100.89164			0.00		0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.03000	101.47514	8.98500	101.54542			0.00		0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	9.05000	101.00132	9.00500	101.07122			0.00		0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	101.40690		101.34437			0.00		0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	103.43562		103.36936			0.00		0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	103.58858		103.51929			0.00		0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.20500	102.11368	8.18000	102.07712			0.00		0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.02000	105.09896	8.97500	105.15769			0.00		0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.81000	105.39064	9.78000	105.45078			0.00		0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	99.87270		101.64502			0.00		0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	99.86800		101.70245			0.00		0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.85000	101.24151	9.82000	103.82282			0.00		0	0.00
MGL01	On 15/09/2015	Spot Bond	7.04500	102.43111	7.02500	102.37809			0.00		100,000,000	2,732,542,000.00
MIL02	On 31/05/2017	Spot Bond	9.13000	99.74639	9.10500	99.71738			0.00		0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	99.96140		99.90349			0.00		0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.68500	104.07884	9.65500	104.13034			0.00		0	5,670,604,700.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.32592		100.25671			0.00		0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	33.16781	100.00000	32.92734			0.00		0	0.00
MQB02	On 31/05/2017	Spot Bond	8.83000	99.73247	8.80500	99.70597			0.00		0	140,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
MTN03	On 13/07/2015	Spot Bond			6.99500	104.12129		6.97500	104.06354			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond			8.82000	106.70504		8.79500	106.67624			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond			100.89771	6.90376		100.89771	6.85330			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond			100.61875	6.99346		100.61875	6.94247			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N5A16	On 20/06/2016	Spot Bond			0.00000	100.11348			100.00000			0.00	0	0.00
N5B23	On 20/06/2023	Spot Bond			0.00000	100.12138			100.00000			0.00	0	236,000,000.00
N5C23	On 20/06/2023	Spot Bond			0.00000	100.12296			100.00000			0.00	0	0.00
N5D23	On 20/06/2023	Spot Bond			0.00000	100.14012			100.00000			0.00	0	0.00
N5E23	On 20/06/2023	Spot Bond			0.00000	100.15437			100.00000			0.00	0	0.00
N5F23U	On 20/06/2023	Spot Bond			100.00000	9.57116		100.00000	11.24250			0.00	0	0.00
N5G23U	On 20/06/2023	Spot Bond			100.00000	10.24828		100.00000	12.03906			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond			9.25500	95.33433		9.22500	95.41758			0.00	0	450,000,000.00
NBK10A	On 25/07/2016	Spot Bond			7.68500	101.87009		7.66500	101.82742			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond			9.37000	98.54013		9.34000	98.59119			0.00	0	19,927,371,300.00
NBK12A	On 19/03/2021	Spot Bond			9.13500	103.29576		9.10500	103.35390			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond			9.59000	103.11562		9.56000	103.21339			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond			0.00000	101.38088			101.32400			0.00	30,000,000	51,400,000.00
NBK14A	On 26/06/2021	Spot Bond			9.49500	103.45943		9.46500	103.51518			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
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.42416			100.36758			0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.73500		98.42833		9.70500	98.49102			0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		101.45773			101.40039			0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.36000		97.64828		10.33000	97.74058			0	10,427,423,500.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		101.07872			101.02358			0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.54000		97.67990		10.51000	97.78434			0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.44758			100.39156			0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.48000		99.49165		9.45000	99.53237			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		99.67112			101.40520			0	0.00
NBK19A	On 01/06/2022	Spot Bond	9.88500		99.14819		9.85500	99.21739			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		101.34051			101.28403			0	0.00
NBK20A	On 01/06/2026	Spot Bond	10.61000		98.78932		10.58000	98.89555			0	9,379,635,700.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		101.66027			101.59833			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.68566			100.62634			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.69500			100.63469			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.71339			100.65144			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.74372			100.68098			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.76375			100.69731			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		101.22139			101.15450			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		100.28641			100.22530			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.87500		103.48179		6.85500	103.42964			0	740,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.33436			100.28147			0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.05000		111.08265		9.00500	111.16628			0	5,087,032,600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK4	On 28/10/2024	Spot Bond	10.93500		37.81930		10.90500	37.88302			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.27406			101.20679			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.73000		103.31332		7.71000	103.26453			0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		101.70062			101.64252			0	937,962,800.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		96.89555			96.84011			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.27289			100.21054			0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		101.03041			100.96715			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		101.01507			100.95135			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		93.36954			93.31222			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		101.39066			101.33352			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.68568			100.62010			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		99.86187			99.80235			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		99.86939			99.81309			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		102.08611			102.02333			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		99.87398			99.81965			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		99.86472			99.80686			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		99.86481			99.80700			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.92588			100.86655			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		99.84426			99.77766			0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.10500		105.66471		10.07500	105.75560			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		99.84522			99.77902			0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.14000		104.51867		10.11000	104.61482			0	5,627,781,200.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		99.84426			99.77766			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN88	On 20/12/2016	Spot Bond	0.00000		99.85994			99.80004			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		99.89992			99.83997			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		99.84273			99.77548			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		99.84082			99.77275			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.27090			100.20825			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		101.42253			101.35929			0	0.00
NED11	On 17/09/2015	Spot Bond	6.98500		103.40978		6.96500	103.35689			0	8,066,100.00
NED13	On 25/07/2023	Spot Bond	0.00000		101.17382			101.10151			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		99.13189			99.05764			0	200,000,000.00
NED15	On 08/04/2024	Spot Bond	10.23000		103.40519		10.18500	103.58126			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.21237			100.13820			0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		101.41667			101.34632			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		101.44315			101.36970			0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		101.25347			101.20003			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		117.14198		9.44500	117.05389			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		100.39977			100.32476			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.00700		10.00000	109.92100			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.22500		169.44891		2.22500	169.17668			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.61000		110.83106		2.61000	110.64929			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		185.21593		3.45000	184.91726			0	0.00
NILB13	On 31/01/2025	Spot Bond	3.00000		107.02543		3.00000	106.83616			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.23000		139.56054		3.21000	139.63187			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NILB15	On 31/03/2028	Spot Bond	3.14000		151.03838		3.12000	151.10449			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.90000		105.46569		8.87000	105.51231			0	4,145,591,900.00
NQ1A10	On 22/05/2020	Spot Bond	9.53000		104.20461		9.50000	104.24439			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.62424			100.56480			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.46334			100.40602			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.47958			100.42023			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.46986			100.41173			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		100.49838			100.43666			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.73000		105.21327		9.70000	105.28542			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.48931			100.42873			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.48283			100.42307			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000		100.52612			100.46090			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.93000		104.19731		9.90000	104.23265			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.49579			100.43439			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.49903			100.43723			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000		100.55391			100.48520			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.61846			100.54161			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.57914			100.50725			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.50874			100.44572			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.82000		110.52963		8.77500	110.59181			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.58500		115.36924		9.55500	115.45165			0	18,187,661,500.00
NRA023	On 31/05/2023	Spot Bond	2.12000		172.57426		2.12000	172.29847			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.51000		112.87522		10.48000	113.01384			0	43,213,709,700.00
NTC12	On 25/08/2016	Spot Bond	0.00000		101.30193			101.24208			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NTC15	On 26/07/2015	Spot Bond		0.00000	101.07693			101.02097			0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	99.88560			99.82586			0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.22937			100.16804			0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.40026			100.33761			0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.43913			100.36673			0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.53692			100.44703			0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.07772		100.00000	16.95392			0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	93.05839		100.00000	92.36045			0	0.00
OML01	On 27/10/2015	Spot Bond		6.88500	101.88472		6.86500	101.83596			0	500,000,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	100.40013			100.33173			0	0.00
OML03	On 27/11/2024	Spot Bond		10.05000	97.67102		10.02000	97.69689			0	0.00
OML04	On 19/03/2025	Spot Bond		0.00000	99.91356			99.84863			0	0.00
OML05	On 19/03/2025	Spot Bond		10.21500	100.62130		10.18500	100.64966			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond		10.77000	100.31163		10.74000	100.36577			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond		11.36000	100.22934		11.33000	100.31089			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	36.63574		100.00000	36.37013			0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	99.67000			99.65000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.00700		10.00000	109.92100			0	0.00
PMM16	On 02/09/2015	Spot Bond		0.00000	102.07842			102.01904			0	0.00
PMM17	On 06/03/2016	Spot Bond		0.00000	100.14162			100.08121			0	0.00
PMM18	On 04/11/2015	Spot Bond		0.00000	100.79743			100.73976			0	0.00
PMM19	On 13/05/2016	Spot Bond		0.00000	100.64190			100.58118			0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	101.67046			101.61253			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
PPC002	On 31/12/2018	Spot Bond		0.00000	101.73004			101.66921			0	0.00	
PPC003	On 31/10/2019	Spot Bond		0.00000	101.14617			101.08459			0	0.00	
PPC004	On 30/06/2021	Spot Bond		9.78500	104.84853		9.75500	104.90057			0	0.00	
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.95191			100.89358			0	0.00	
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.97795			100.91797			0	0.00	
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.98966			100.92895			0	0.00	
PRE1B1	On 27/01/2028	Spot Bond		0.00000	101.01570			100.95334			0	0.00	
PRE1C1	On 27/01/2028	Spot Bond		0.00000	101.12756			101.05813			0	0.00	
PRE1D1	On 27/01/2028	Spot Bond		0.00000	101.15356			101.08248			0	0.00	
PTH01	On 30/04/2016	Spot Bond		0.00000	101.04340			100.97634			0	0.00	
R010P	On 21/12/2025	Spot Bond		8.18000	43.03650		8.15000	43.13873			0	0.00	
R158	On 15/09/2015	Spot Bond		5.89500	105.18706		5.87500	105.14226			0.00	25,772,000,000	75,518,381,900.00
R158P	On 15/09/2015	Spot Bond		6.56000	98.37342		6.54000	98.32630			0	0.00	
R159	On 15/09/2016	Spot Bond		6.66000	111.42291		6.64000	111.38863			0.00	88,220,175,400	64,547,097,800.00
R159P	On 15/09/2016	Spot Bond		6.49000	92.32672		6.47000	92.30116			0	0.00	
R186	On 21/12/2026	Spot Bond		8.36000	115.46126		8.33000	115.62596			0.00	93,561,951,700	32,915,988,900.00
R187P	On 21/12/2026	Spot Bond		8.10000	40.07409		8.07000	40.18117			0	0.00	
R188P	On 21/12/2027	Spot Bond		8.02000	37.37315		7.99000	37.48411			0	0.00	
R197	On 07/12/2023	Spot Bond		1.71500	283.92259		1.71500	283.47819			0.00	8,997,046,600	21,829,078,400.00
R202	On 07/12/2033	Spot Bond		1.82000	232.43257		1.82000	232.06678			0.00	66,865,240,500	18,287,377,100.00
R2023	On 28/02/2023	Spot Bond		8.19000	99.75557		8.16000	99.85705			0.00	37,606,578,000	69,476,301,600.00
R203	On 15/09/2017	Spot Bond		7.27000	104.04492		7.24500	104.03631			0.00	47,397,511,900	69,254,233,300.00
R2030	On 31/01/2030	Spot Bond		8.74000	96.92306		8.71000	97.08938			0.00	26,484,518,100	77,840,724,500.00
R2032	On 31/03/2032	Spot Bond		8.83500	96.62054		8.80500	96.80301			0.00	21,857,189,600	56,946,189,600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R2037	On 31/01/2037	Spot Bond	8.92000	99.15695	8.89000	99.36235	0.00	42,150,927,100	52,247,318,700.00			
R204	On 21/12/2018	Spot Bond	7.60000	101.08497	7.55500	101.16085	0.00	81,065,464,900	49,269,833,100.00			
R2044	On 31/01/2044	Spot Bond	9.00000	100.69049	8.98000	100.81735	0.00	72,154,849,800	67,976,246,600.00			
R2048	On 28/02/2048	Spot Bond	8.99500	99.95019	8.97500	100.08404	0.00	46,266,926,400	23,273,427,500.00			
R207	On 15/01/2020	Spot Bond	7.85000	100.74186	7.82000	100.78993	0.00	78,844,375,100	00,072,915,300.00			
R208	On 31/03/2021	Spot Bond	7.98500	95.74629	7.95500	95.81740	0.00	77,068,921,400	12,024,428,100.00			
R209	On 31/03/2036	Spot Bond	8.87500	76.56596	8.84500	76.74004	0.00	98,278,549,200	45,097,104,300.00			
R210	On 31/03/2028	Spot Bond	1.74000	175.81079	1.72000	175.91932	0.00	22,208,862,000	77,013,906,300.00			
R211	On 31/01/2017	Spot Bond	0.58000	133.97093	0.60000	133.73088	0.00	1,920,892,000	26,577,370,700.00			
R212	On 31/01/2022	Spot Bond	1.70500	138.19030	1.70500	137.97391	0.00	28,407,470,200	49,448,752,500.00			
R213	On 28/02/2031	Spot Bond	8.78000	87.00009	8.75000	87.16522	0.00	45,113,051,600	95,841,255,400.00			
R214	On 28/02/2041	Spot Bond	8.92000	77.62048	8.89500	77.76604	0.00	75,704,018,200	03,628,708,800.00			
R228C	On 15/09/2015	Spot Bond	6.56000	98.37342	6.54000	98.32630	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.48000	95.32965	6.46000	95.29410	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.49000	92.32672	6.47000	92.30116	0.00	0	0.00			
R327C	On 21/06/2015	Spot Bond	6.63000	99.89113	6.61000	99.83728	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.50000	96.75023	6.48000	96.70907	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.48000	93.72328	6.46000	93.69263	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.54000	90.70198	6.52000	90.68066	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.24500	86.63119	7.22000	86.62269	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.29500	83.50124	7.27000	83.50278	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.60500	79.83968	7.56000	79.89529	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.58500	76.96712	7.54000	77.03756	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	
R335C	On 21/06/2019	Spot Bond	7.56500	74.21222		7.52000	74.29637			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.55500	71.53858		7.51000	71.63529			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.81000	68.09059		7.78000	68.14641			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.79000	65.60120		7.76000	65.66457			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.90500	62.72284		7.87500	62.79187			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.87500	60.45157		7.84500	60.52699			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.84500	58.27938		7.81500	58.36067			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.81500	56.20148		7.78500	56.28815			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.77500	54.25518		7.74500	54.34689			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.73500	52.39649		7.70500	52.49282			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.30000	48.03424		8.27000	48.12701			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.26000	46.28914		8.23000	46.38539			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.22000	44.62461		8.19000	44.72401			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.18000	43.03650		8.15000	43.13873			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.14000	41.52089		8.11000	41.62568			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.10000	40.07409		8.07000	40.18117			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.06000	38.69260		8.03000	38.80174			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.02000	37.37315		7.99000	37.48411			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	103.13127			103.06211			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	103.76029			103.68691			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	102.59748			102.52781			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.03514			100.04382			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	29.72018		100.00000	29.50472			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	15.24709		100.00000	15.13534			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
RCSB3U	On 17/03/2017	Spot Bond	100.00000		32.86132	100.00000	32.62308				0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		89.03350	100.00000	88.40354				0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		38.73653	100.00000	38.45569				0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		19.93216	100.00000	19.78445				0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		20.98661	100.00000	20.81929				0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.76395	100.00000	8.68802				0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		15.95685	100.00000	15.82963				0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		12.92795	100.00000	12.82489				0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.94552	100.00000	9.86623				0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.07755		100.01935				0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.08858		100.03316				0	100,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.40542		100.34197				0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.42586		100.35916				0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.40892		100.35119				0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		101.62021		101.56164				0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		101.63601		101.57572				0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		100.37067		100.31458				0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		100.38613		100.32772				0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		100.55144		100.48606				0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		100.45894		100.40339				0	0.00
RED101	On 13/06/2017	Spot Bond	0.00000		100.27079		100.18940				0	840,000,000.00
RES01U	On 02/03/2018	Spot Bond	100.00000		16.03480	100.00000	15.91856				0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		11.24842	100.00000	11.16687				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
RES03U	On 02/03/2020	Spot Bond	100.00000		9.31946		100.00000	9.25189			0	0.00	
RES04U	On 02/03/2021	Spot Bond	100.00000		8.61155		100.00000	8.54912			0	0.00	
RES12	On 20/08/2015	Spot Bond	0.00000		100.62591			100.56741			0	0.00	
RES15	On 12/11/2017	Spot Bond	0.00000		101.44196			101.38025			0	0.00	
RES18	On 05/02/2018	Spot Bond	0.00000		100.88554			100.82168			0	0.00	
RES24	On 09/09/2016	Spot Bond	0.00000		100.18335			100.07097			0	0.00	
RES27	On 21/10/2016	Spot Bond	0.00000		101.53880			101.47911			0	0.00	
RES29	On 28/11/2016	Spot Bond	0.00000		100.37862			100.31636			0	0.00	
RES30	On 07/03/2021	Spot Bond	0.00000		100.15184			100.08699			0	0.00	
RES31	On 02/10/2015	Spot Bond	0.00000		101.41507			101.35666			0	0.00	
RES32	On 20/10/2017	Spot Bond	0.00000		101.18281			101.12049			0	0.00	
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00	
RP005	On 31/03/2017	Spot Bond	0.00000		88.87802			88.71808			0.00	1,750,000,000	1,000,000,000.00
RP006	On 30/04/2019	Spot Bond	0.00000		84.12783			83.99884			0	0.00	
RP007	On 30/04/2016	Spot Bond	0.00000		92.56820			92.37257			0	0.00	
RP008	On 30/04/2016	Spot Bond	0.00000		91.72015			91.51509			0	0.00	
RP013	On 27/09/2016	Spot Bond	0.00000		102.44131			102.35100			0	0.00	
RP014	On 27/09/2019	Spot Bond	0.00000		84.91860			84.78607			0	0.00	
RP016	On 10/12/2015	Spot Bond	0.00000		95.31484			95.23103			0	0.00	
RP018	On 12/02/2020	Spot Bond	12.35000		106.43668		12.35000	106.33103			0	0.00	
RP020	On 12/02/2020	Spot Bond	100.00000		14.81014		100.00000	14.70277			0	0.00	
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.93399			0	0.00	
RPP01U	On 31/08/2018	Spot Bond	100.00000		5.71271		100.00000	5.67174			0	0.00	
RPP04U	On 07/10/2016	Spot Bond	100.00000		38.80888		100.00000	38.52444			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000		57.24334	100.00000	56.82833		0.00		0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.97085	100.00000	14.80746		0.00		0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		41.91848	100.00000	41.61457		0.00		0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		101.25668		101.11964		0.00		0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		79.38342		79.21776		0.00		0	0.00
RW21	On 21/04/2021	Spot Bond	9.28500		104.51356	9.25500	104.57181		0.00		0	876,400,800.00
RW23	On 10/12/2023	Spot Bond	9.64000		99.38497	9.61000	99.47901		0.00		0	2,063,519,500.00
RW28	On 10/12/2028	Spot Bond	10.04000		101.63366	10.01000	101.77396		0.00		0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.42976		96.38054		0.00		0	0.00
SBK12	On 24/11/2016	Spot Bond	7.86000		104.59355	7.84000	104.55548		0.00		0	20,886,948,200.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		110.00700	10.00000	109.92100		0.00		0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.41584		100.34721		0.00		0	0.00
SBK14	On 01/12/2017	Spot Bond	9.51000		100.68410	9.48500	100.66151		0.00		0	25,799,345,200.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.93505		101.87261		0.00		0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.09157		101.03188		0.00		0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		102.41994		102.35510		0.00		0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.59613		100.52592		0.00		0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.19287		101.12512		0.00		0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.34426		100.26535		0.00		0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		101.24449		101.16764		0.00		0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		100.47775		100.39886		0.00		0	150,000,000.00
SBK23	On 28/05/2027	Spot Bond	11.79000		99.47994	11.76000	99.52606		0.00		0	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.10000		99.78618	9.05500	99.82244		0.00		0	12,858,596,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBN27	On 15/09/2015	Spot Bond		7.38500	104.79924		7.36500	104.74218			0	0.00
SBN29	On 15/09/2015	Spot Bond		7.98000	104.64517		7.96000	104.58326			0	0.00
SBN31	On 15/09/2015	Spot Bond		7.14500	104.86152		7.12500	104.80641			0	0.00
SBN33	On 15/09/2017	Spot Bond		8.67000	101.19849		8.64500	101.17859			0	0.00
SBN34	On 15/09/2015	Spot Bond		7.29000	104.82388		7.27000	104.76760			0	0.00
SBN35	On 15/09/2015	Spot Bond		8.02000	104.63483		8.00000	104.57260			0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	99.99989			99.94315			0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	101.50464			101.44062			0	0.00
SBS13	On 22/09/2017	Spot Bond		8.32000	103.21035		8.29500	103.19316			0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	101.35302			101.29651			5,520,000,000	5,220,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	99.86292			99.80401			0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.98798			102.90561			0	0.00
SBS19	On 23/06/2021	Spot Bond		9.74500	101.72874		9.71500	106.86058			0	4,690,286,700.00
SBS20	On 15/05/2026	Spot Bond		10.26000	99.46897		10.23000	99.58073			0	21,230,243,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.71226			100.64407			0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.61615			100.55510			0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	101.61148			101.55073			0	0.00
SBS25	On 24/05/2019	Spot Bond		9.18000	99.51393		9.13500	99.58668			0	11,304,173,900.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	25.10343		100.00000	24.93529			0	0.00
SBS27	On 20/02/2024	Spot Bond		9.73000	105.49936		9.70000	105.59256			0	39,189,665,300.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.81010			100.75238			0	0.00
SBS29	On 12/06/2019	Spot Bond		9.24000	98.26772		9.21000	98.29240			0	0.00
SBS3	On 25/05/2026	Spot Bond		10.27000	87.03843		10.24000	87.14405			0	8,066,486,600.00
SBS30	On 12/06/2019	Spot Bond		0.00000	99.54988			99.49485			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS31	On 27/06/2027	Spot Bond	10.01000		98.52725		9.98000	98.65332			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		99.92651			99.87123			0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		99.92435			99.86746			0	0.00
SBS34	On 19/09/2024	Spot Bond	10.16000		102.02933		10.13000	102.12424			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.95125			100.89163			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.97675			100.91549			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.25000		98.29335		9.22000	98.32753			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.46000		95.23204		10.43000	95.32123			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.93000		94.84391		10.90000	94.96293			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.68500		95.58950		9.65500	95.65248			0	17,356,171,300.00
SBS9	On 07/07/2016	Spot Bond	7.49000		108.94184		7.47000	108.89629			0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.32500		272.02027		2.32500	271.58107			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.19000		132.68270		1.21000	132.43842			0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		21.43286		100.00000	24.30036			0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		101.29529			101.23541			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		32.76800		100.00000	26.02435			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.85000		131.30736		1.87000	131.05865			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.28400		6.50000	101.23091			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond		0.00000	100.98107			100.92174			0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	101.65665			101.59397			0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	103.22454			103.16237			0	0.00
SHS05	On 29/06/2017	Spot Bond		8.77000	103.99515		8.74500	103.96756			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.72876			100.66765			0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	101.55918			101.49818			0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	99.85191			99.78857			0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	34.98573		100.00000	34.73208			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.00700		10.00000	109.92100			0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.05823			99.99989			0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.02477			99.96598			0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	39.59249		100.00000	39.30544			0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	48.06628		100.00000	47.71779			0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	39.81330		100.00000	39.52465			0	0.00
SHS19	On 10/09/2017	Spot Bond		9.61000	103.73199		9.58500	103.70251			0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	101.26977			101.20060			0	0.00
SHS22	On 23/02/2020	Spot Bond		0.00000	100.47169			100.40505			0	0.00
SLI2	On 15/08/2016	Spot Bond		7.91000	105.07002		7.89000	105.02491			0	1,177,893,300.00
SLI3	On 15/08/2023	Spot Bond		9.35000	101.11407		9.30500	101.15767			0	9,379,635,700.00
SNT01	On 15/09/2017	Spot Bond		8.67000	101.19849		8.64500	101.17859			0	4,166,897,800.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.52096			100.45925			0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.56536			100.50726			0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.92175			100.86103			0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.49688			100.43674			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.51021			100.44846			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.42625			100.35836			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.37000		105.69014		8.34500	105.64350			0	326,598,400.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.40091			101.34308			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		101.25843			101.19659			400,000,000	3,013,889,600.00
SSA06	On 16/04/2020	Spot Bond	9.57500		95.54371		9.54500	95.58066			0	2,140,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.31484			100.24805			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		101.84082			101.77478			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.06303			100.99771			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.55500		89.12252		9.52500	89.17563			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.55500		89.12252		9.52500	89.17563			0	0.00
SSN007	On 15/01/2020	Spot Bond	9.27000		95.60729		9.24000	95.64070			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		99.93841			99.87682			0	0.00
SSN009	On 15/09/2017	Spot Bond	8.15000		102.24376		8.12500	102.22797			0	2,500,000,000.00
SSN011	On 31/01/2025	Spot Bond	2.50000		111.88474		2.50000	111.70225			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.91000		97.17467		8.86500	97.23633			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		100.45816		8.50000	100.38930			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.40000		100.49381		10.37000	100.60986			0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.26092			100.20132			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.65000		74.45579		10.62000	74.57216			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		101.19238			101.12848			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		101.21618			101.15435			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		99.79000			101.76473			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN028	On 16/10/2019	Spot Bond	0.00000	101.35890			101.28977			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	99.64024			99.56349			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.44532			100.38117			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	99.95545			99.88871			0	0.00
SSN034	On 02/06/2020	Spot Bond	0.00000	100.29197			100.22518			0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000	99.96507			99.91269			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000	98.69284			98.63838			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000	99.36932			99.31676			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000	99.17405			99.22677			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000	99.17376			99.22650			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000	99.27857			99.33136			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000	98.93680			98.88364			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000	98.87238			98.81953			0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000	98.88344			98.83027			0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000	98.88661			98.83359			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000	98.86572			98.81255			0	0.00
SY1245	On 17/06/2015	Spot Bond	0.00000	99.65675			99.64066			0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000	98.81255			98.75938			0	0.00
SY1247	On 28/08/2015	Spot Bond	0.00000	98.68692			98.63368			0	0.00
SY1248	On 08/09/2015	Spot Bond	0.00000	98.48378			100.00000			0	0.00
SY1249	On 10/09/2015	Spot Bond	0.00000	98.45685		100.00000	80.21978			20,400,000,000	10,200,000,000.00
SZ18	On 30/09/2015	Spot Bond	6.35500	104.30679		6.33500	104.25950			0	2,721,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond		9.01000	101.77862		8.98000	101.90403			0	7,605,345,100.00
T12A10	On 21/02/2048	Spot Bond		0.00000	100.50687			100.44553			0	0.00
T12A11	On 21/02/2048	Spot Bond		0.00000	100.54463			100.48006			0	0.00
T12A12	On 21/02/2048	Spot Bond		9.50000	95.89085		9.47000	96.10671			0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	57.33773		100.00000	56.92202			0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	101.07632			101.01977			0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.81082			100.75397			0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.26225			100.20234			0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	99.87745			99.82457			0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	99.87088			99.81519			0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	100.48917						0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	101.78770			101.67603			0	0.00
TFS133	On 28/07/2016	Spot Bond		0.00000	100.90674			100.84933			0	0.00
TFS134	On 28/04/2016	Spot Bond		0.00000	100.89415			100.83634			0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.92585			100.86913			0	0.00
TFS84	On 28/07/2016	Spot Bond		7.91000	104.13151		7.89000	104.08592			0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	101.13376			101.07204			0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	101.16401			101.10062			0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	103.18996		7.83000	103.12430			0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	101.11712			101.05631			0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	101.15493			101.09205			0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	103.24995			103.18134			0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	101.11712			101.05631			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	0.00000		101.15493			101.09205			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.91787		7.16000	102.85788			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		101.22899			101.16205			0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		101.22295			101.15634			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.36785			101.29329			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.34824			101.27476			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.93885			101.83275			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.87145			101.76909			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		101.11561			101.05488			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		101.16401			101.10062			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.55521		8.73000	103.48190			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.85670			100.79555			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		101.15493			101.09205			0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.07000		101.03852		9.02500	101.08197			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.68829			100.62821			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		101.17387			101.11204			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		101.23201			101.16490			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		101.21539			101.14920			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		101.22871			101.16392			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		101.36484			101.29044			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		101.35880			101.28475			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		101.32616			101.25609			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		101.83398			101.73370			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		101.83997			101.73935			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH11D3	On 18/07/2041	Spot Bond	0.00000		101.83534			101.73759			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.50021			100.43966			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.51686			100.45431			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.45000		101.91336	9.42000		101.93687			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.50687			100.44553			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.53018			100.46602			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.36000		99.88004	9.33000		99.90483			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.51766			100.45635			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.54463			100.48006			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.47000		98.76682	9.44000		98.79511			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.56011			100.49231			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.56011			100.49231			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.57496			100.50672			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		100.57496			100.50672			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.61319			100.53896			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.61319			100.53896			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.62880			100.55405			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		100.62812			100.55346			0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.82727			100.72703			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.82727			100.72703			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		101.03631			100.93557			0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000		100.84262			100.74199			0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		101.17539			101.11349			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.66056	101.06155	6.61128		0.00		0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.34986		101.29194		0.00		0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.15254		101.09187		0.00		0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.53197		101.47313		0.00		0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.15254		101.09187		0.00		0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.16777		101.10628		0.00		0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.17539		101.11349		0.00		0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.14339		101.08322		0.00		0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.16777		101.10628		0.00		0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.25156		101.18553		0.00		0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.25156		101.18553		0.00		0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.25156		101.18553		0.00		0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.37335		101.30072		0.00		0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.40379		101.32950		0.00		0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.36574		101.29352		0.00		0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.97343		101.86815		0.00		0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.01134		101.90399		0.00		0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.99617		101.88966		0.00		0	0.00
TL20	On 22/02/2020	Spot Bond	9.73000	88.23050	9.70000	88.26255		0.00		100,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TL20/R207	On 25/11/2020	Spot Bond	10.00000		110.00700		10.00000	109.92100			0	0.00
TN17	On 14/11/2017	Spot Bond	8.37000		102.67816		8.34500	102.66403			0	11,424,596,000.00
TN20	On 17/09/2020	Spot Bond	9.71500		105.70907		9.68500	105.75134			0	17,584,759,900.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.67779		100.00000	1.66549			0	0.00
TN23	On 06/11/2023	Spot Bond	9.90000		106.20193		9.87000	106.29262			0	12,302,542,700.00
TN25	On 19/08/2025	Spot Bond	10.12000		99.13334		10.09000	99.23561			175,000,000	38,851,231,600.00
TN27	On 14/11/2027	Spot Bond	10.16000		91.98083		10.13000	92.10285			0	13,474,781,300.00
TN30	On 09/10/2030	Spot Bond	10.52000		101.74040		10.49000	101.88107			0	12,720,000,000.00
TN40	On 09/10/2040	Spot Bond	10.84000		101.16215		10.81500	101.28839			0	27,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.01500			100.03607			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.35393			100.29259			46,059,800	46,059,800.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.64542			100.58376			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.66140			100.59819			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.66300			100.59962			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.74161			100.67056			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.90449			100.81756			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.66223			100.59894			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.00700		10.00000	109.92100			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		101.39094			101.33144			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		101.41917			101.35844			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		101.25601			101.20014			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		101.01488			100.95448			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.58592		10.00000	100.33251			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond		9.75000	99.59621		9.75000	100.32421			0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.60769		100.00000	10.32535			0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	101.79526			101.73464			0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	101.90333			101.83902			0	0.00
TRAA3U	On 14/06/2024	Spot Bond		100.00000	7.66404		100.00000	7.57625			0	0.00
TRAA4U	On 14/06/2024	Spot Bond		100.00000	8.16505		100.00000	8.07205			0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	101.96326			101.89690			0	0.00
TRAB2U	On 14/06/2024	Spot Bond		100.00000	8.46567		100.00000	8.36954			0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	101.97524			101.90848			0	0.00
TRAC2U	On 14/06/2024	Spot Bond		100.00000	8.71617		100.00000	8.61743			0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	102.30945			102.23120			0	0.00
TRAD2U	On 14/06/2024	Spot Bond		100.00000	11.77234		100.00000	11.64181			0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	103.04142			102.93780			0	0.00
TRAE2U	On 14/06/2024	Spot Bond		100.00000	15.12910		100.00000	14.96365			0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	12.74455		100.00000	12.65216			0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	99.55314			99.49729			0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	99.30516			99.25031			0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	99.04024			98.98487			0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	98.76722			98.71118			0	0.00
TSP174	On 03/09/2015	Spot Bond		0.00000	98.50096			98.44475			0	0.00
TSP175	On 17/09/2015	Spot Bond		0.00000	103.47433			103.35852			0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	102.28901			102.17456			0	0.00
TSP178	On 29/10/2015	Spot Bond		0.00000	97.44614			97.38980			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TSP179	On 26/11/2015	Spot Bond	0.00000		96.96211			96.90654			0	0.00	
TSP180	On 10/12/2015	Spot Bond	0.00000		96.64136			96.58476			0	11,500,000,000.00	
TSP181	On 21/01/2016	Spot Bond	0.00000		95.95275			95.89757			0	0.00	
TSP183	On 04/02/2016	Spot Bond	0.00000		95.72982			95.67508			0	0.00	
TSP184	On 18/02/2016	Spot Bond	0.00000		95.38244			95.32659			0	0.00	
TSP185	On 03/03/2016	Spot Bond	0.00000		95.06152			95.00498			0	0.00	
TSP186	On 17/03/2016	Spot Bond	0.00000		94.69210			94.63441			0	0.00	
TSP187	On 25/06/2015	Spot Bond	0.00000		99.83498			99.78547			0	0.00	
TSP188	On 31/03/2016	Spot Bond	0.00000		94.42293			94.36523			0	0.00	
TSP189	On 12/11/2015	Spot Bond	0.00000		97.27791			97.22347			0	0.00	
TSP190	On 12/05/2016	Spot Bond	0.00000		93.67015			93.61295			0	0.00	
TSP191	On 26/05/2016	Spot Bond	0.00000		93.34005			93.28231			0	0.00	
TSP192	On 09/06/2016	Spot Bond	100.00000		50.47702	100.00000	50.19026				0.00	38,760,000,000	13,500,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.76311	100.00000	13.66333				0	0.00	
TWC083	On 28/07/2015	Spot Bond	0.00000		102.47781			102.42192			0	0.00	
TWC089	On 22/06/2015	Spot Bond	0.00000		101.49773			101.44424			0	0.00	
TWC090	On 21/09/2015	Spot Bond	0.00000		99.86950			101.50296			0	0.00	
TWC092	On 10/07/2015	Spot Bond	0.00000		101.12330			101.06981			0	0.00	
TWC093	On 13/07/2015	Spot Bond	0.00000		101.08764			101.03415			0	0.00	
TWC094	On 15/07/2015	Spot Bond	0.00000		101.05198			100.99849			0	0.00	
TWC095	On 16/10/2015	Spot Bond	0.00000		101.03340			100.97717			0	0.00	
TWC096	On 24/07/2015	Spot Bond	0.00000		100.99849			100.94500			0	0.00	
TWC097	On 27/07/2015	Spot Bond	0.00000		100.94630			100.89274			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC098	On 06/11/2015	Spot Bond	0.00000		100.64508			100.58929			0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000		100.50438			100.45034			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000		100.37541			100.32178			0	0.00
TWC101	On 26/08/2015	Spot Bond	0.00000		100.23446			100.18036			0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000		100.34226			100.28822			0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000		100.36640			100.31097			0	300,000,000.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		101.21131			101.15174			0	0.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000		100.25939			100.19953			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		101.11271			101.05798			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000		100.23874			100.18364			0	0.00
UG21	On 02/03/2021	Spot Bond	9.38500		108.73861		9.35500	108.79278			0	51,400,000.00
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		7.51429		100.00000	7.46925			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		9.64068		100.00000	9.51729			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.34083		100.00000	7.29684			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		9.53070		100.00000	9.40872			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		102.74132			102.68257			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.69329			100.63386			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		81.83857		100.00000	81.29176			0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		101.58532			101.52587			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		99.79949			101.53686			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.80338			100.74067			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.80448			100.74169			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		101.57250			101.51314			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
VKE05	On 28/03/2018	Spot Bond		0.00000	101.61464			101.55362			0	0.00	
VKE06	On 08/05/2018	Spot Bond		0.00000	100.79110			100.72937			0	0.00	
VKE07	On 08/06/2020	Spot Bond		0.00000	100.14661			100.08373			0	0.00	
VPA01U	On 20/01/2023	Spot Bond		100.00000	7.05517		100.00000	7.01289			0	0.00	
VPA02U	On 20/04/2023	Spot Bond		100.00000	9.23174		100.00000	9.11358			0	0.00	
VPB01U	On 20/01/2023	Spot Bond		100.00000	6.88172		100.00000	6.84048			0	0.00	
VPB02U	On 20/04/2023	Spot Bond		100.00000	9.12176		100.00000	9.00501			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		7.05000	105.49212		7.03000	105.45162			0	9,050,730,300.00	
WS05	On 01/08/2018	Spot Bond		1.12000	244.24488		1.14000	243.73304			0	344,419,200.00	
WSP2	On 28/05/2017	Spot Bond		7.77000	102.62037		7.74500	102.60192			0	6,875,927,000.00	
WSP3	On 28/05/2019	Spot Bond		8.15500	103.23835		8.11000	103.32355			0	0.00	
WSP4	On 28/05/2020	Spot Bond		8.47500	102.51954		8.44500	102.57129			0	0.00	
WSP5	On 28/05/2021	Spot Bond		8.68500	101.87196		8.65500	101.94005			0	17,748,218,600.00	
Z014	On 30/06/2015	Spot Bond		5.84500	99.76037		5.82500	99.71356			0	0.00	
Z020	On 19/10/2015	Spot Bond		5.77500	98.04540		5.75500	98.00659			0	0.00	
Z071	On 01/07/2015	Spot Bond		5.84500	99.74444		5.82500	99.69770			0	0.00	
Z083	On 30/09/2019	Spot Bond		7.54500	72.77623		7.50000	72.86803			0	0.00	
ZA021	On 20/10/2015	Spot Bond		100.00000	74.18699		100.00000	73.73737			0	0.00	
ZA029	On 20/09/2016	Spot Bond		100.00000	41.58821		100.00000	41.35195			0	0.00	
Total for j-Bonds :											0.00	17,413,364,500	3919734056800.00
Grand Total:											0.00	17,413,868,852	3919738307379.00