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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/06/2015

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 09/06/2015	Any day expiry		12.42970	12.42970		12.59810	12.59810		17.05	288	0.00
\$ / R	On 12/06/2015	Foreign Exchange Future		12.46500	12.46500		12.60010	12.60010		15.45	71,228	622,910.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	0.00000	0.00000	0.00000	0.00000	0.000	26.88	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	27.10	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	27.65	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	0.00010	0.00000	0.00000	0.00000	0.000	29.62	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	0.00010	0.00000	0.00000	0.00000	0.000	29.84	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	0.01810	0.00002	0.01440	0.00001	0.018	29.47	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	985.03330	0.98503	1,120.13850	1.12014	985.033	27.25	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	965.03680	0.96504	1,100.14480	1.10014	965.037	26.91	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	0.03680	0.00004	0.04480	0.00004	0.037	26.91	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	865.06180	0.86506	1,000.19560	1.00020	865.062	25.21	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	815.08130	0.81508	950.23960	0.95024	815.081	24.35	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	0.17480	0.00017	0.37250	0.00037	0.175	22.13	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	0.19810	0.00020	0.43290	0.00043	0.198	21.79	0	1,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.93	Call	535.61760	0.53562	671.24080	0.67124	535.618	20.21	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Call	466.24480	0.46624	602.03340	0.60203	466.245	19.57	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	1.24480	0.00124	1.93340	0.00193	1.245	19.57	0	34,801.00

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	12.02	Put	1.51690	0.00152	2.24710	0.00225	1.517	19.38	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	426.84600	0.42685	562.70920	0.56271	426.846	19.20	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	339.38230	0.33938	475.14410	0.47514	339.382	18.38	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.15	Call	320.28400	0.32028	455.92110	0.45592	320.284	18.20	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.22	Call	254.99500	0.25500	389.61140	0.38961	254.995	17.56	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.25	Call	228.01150	0.22801	361.77600	0.36178	228.012	17.28	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	184.90270	0.18490	316.40430	0.31640	184.903	16.82	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.39	Call	115.55990	0.11556	239.03210	0.23903	115.560	16.00	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	108.69130	0.10869	230.86270	0.23086	108.691	15.91	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	55.92460	0.05592	155.29660	0.15530	55.925	15.97	0.00	0	31,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	90.92460	0.09092	55.19660	0.05520	90.925	15.97	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	36.90180	0.03690	116.37740	0.11638	36.902	16.58	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	27.60530	0.02761	93.58190	0.09358	27.605	16.99	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	22.07940	0.02208	80.61340	0.08061	22.079	17.30	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	1.19290	0.00119	9.34250	0.00934	1.193	21.08	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	0.24630	0.00025	2.23730	0.00224	0.246	23.58	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	0.05540	0.00006	0.69600	0.00070	0.055	26.39	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	0.04410	0.00004	0.58790	0.00059	0.044	26.86	0.00	6,500	45,000.00
\$ / R	On 19/06/2015	Any day expiry			12.47790	12.47790	12.61430	12.61430		14.83	0.00	0	0.00
\$ / R	On 19/06/2015	Any day expiry	12.32	Call	218.06200	0.21806	334.04450	0.33404	218.062	15.07	0.00	0	10,000.00
\$ / R	On 25/06/2015	Any day expiry			12.49130	12.49130	12.62810	12.62810		14.94	0.00	0	1,300.00
\$ / R	On 26/06/2015	Any day expiry			12.49350	12.49350	12.63050	12.63050		15.05	0.00	0	4,394.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	0.15610	0.00016	0.12570	0.00013	0.156	21.90	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	0.64690	0.00065	0.52670	0.00053	0.647	19.94	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	178.12110	0.17812	273.61930	0.27362	178.121	14.97	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.19320	0.00019	0.26660	0.00027	0.193	34.70	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.50240	12.50240	12.63970	12.63970		14.91	0.00	0	15,883.00
\$ / R	On 02/07/2015	Any day expiry			12.50690	12.50690	12.64430	12.64430		15.05	0.00	0	0.00
\$ / R	On 02/07/2015	Any day expiry	11.80	Put	10.59130	0.01059	9.08160	0.00908	10.591	14.58	0.00	0	5,500.00
\$ / R	On 02/07/2015	Any day expiry	12.33	Put	108.42670	0.10843	78.28550	0.07829	108.427	14.75	0.00	0	13,000.00
\$ / R	On 02/07/2015	Any day expiry	12.60	Call	151.60210	0.15160	228.13250	0.22813	151.602	15.48	0.00	0	5,500.00
\$ / R	On 06/07/2015	Any day expiry			12.51580	12.51580	12.65350	12.65350		14.94	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	274.12880	0.27413	376.09840	0.37610	274.129	14.73	0.00	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry			12.53140	12.53140	12.66930	12.66930		15.13	0.00	0	2,492.00
\$ / R	On 20/07/2015	Any day expiry			12.54710	12.54710	12.68470	12.68470		15.10	0.00	0	2,373.00
\$ / R	On 29/07/2015	Any day expiry			12.56730	12.56730	12.70450	12.70450		15.11	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	1.75470	0.00175	1.74980	0.00175	1.755	16.80	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	4.16460	0.00416	4.10490	0.00410	4.165	15.29	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	226.39480	0.22639	296.97390	0.29697	226.395	15.66	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Call	151.12280	0.15112	203.73210	0.20373	151.123	16.55	0.00	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Put	553.82280	0.55382	469.23210	0.46923	553.823	16.55	0.00	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	7.31950	0.00732	8.72040	0.00872	7.320	30.47	0.00	0	300.00
\$ / R	On 25/08/2015	Any day expiry			12.62700	12.62700	12.76420	12.76420		15.27	0.00	0	9.00
\$ / R	On 25/08/2015	Any day expiry	12.50	Call	412.70310	0.41270	503.20550	0.50321	412.703	15.01	0.00	0	8,000.00
\$ / R	On 26/08/2015	Any day expiry			12.62910	12.62910	12.76640	12.76640		15.29	0.00	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	201.44640	0.20145	253.40420	0.25340	201.446	16.71	0.00	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	682.34640	0.68235	597.00420	0.59700	682.346	16.71	0.00	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry			12.63130	12.63130	12.76860	12.76860		15.29	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	5.90610		0.00591		5.35070	0.00535	5.906	16.15	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	13.08120		0.01308		11.70400	0.01170	13.081	15.19	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	240.49710		0.24050		300.02890	0.30003	240.497	16.27	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	23.18690		0.02319		28.24930	0.02825	23.187	30.40	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.64010		12.64010		12.77750	12.77750		15.22	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.66190		12.66190		12.79970	12.79970		15.22	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.67070		12.67070		12.80860	12.80860		15.19	0.00	67,806	312,454.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	5.49430		0.00549		4.97530	0.00498	5.494	16.43	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,076.69340		2.07669		2,214.02130	2.21402	2,076.693	16.34	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	13.44740		0.01345		12.02600	0.01203	13.447	15.45	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,684.71880		1.68472		1,821.12900	1.82113	1,684.719	15.40	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	14.01880		0.01402		12.52900	0.01253	14.019	15.40	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,520.59230		1.52059		1,656.28040	1.65628	1,520.592	15.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	21.14440		0.02114		18.77470	0.01877	21.144	14.93	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	22.92910		0.02293		20.33230	0.02033	22.929	14.84	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	25.35870		0.02536		22.44920	0.02245	25.359	14.72	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	40.27770		0.04028		33.79510	0.03380	40.278	14.40	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	44.27590		0.04428		37.21280	0.03721	44.276	14.38	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,121.58190		1.12158		1,251.46920	1.25147	1,121.582	14.34	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	50.88190		0.05088		42.86920	0.04287	50.882	14.34	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	53.25530		0.05326		44.90470	0.04490	53.255	14.33	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	78.92660		0.07893		67.00230	0.06700	78.927	14.23	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	788.75660		0.78876		909.51010	0.90951	788.757	14.11	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	118.05660		0.11806		100.91010	0.10091	118.057	14.11	0.00	0	46,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	759.90350		0.75990		877.65430	0.87765	759.904	14.18	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	731.72450		0.73172		846.29470	0.84629	731.724	14.24	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	717.89090		0.71789		830.80540	0.83081	717.891	14.28	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	697.46220		0.69746		807.81430	0.80781	697.462	14.33	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	651.31750		0.65132		757.62580	0.75763	651.318	14.44	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	632.20000		0.63220		737.09960	0.73710	632.200	14.49	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.30	Put	218.43140		0.21843		182.07600	0.18208	218.431	14.61	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.40	Put	260.65430		0.26065		219.35900	0.21936	260.654	14.77	0.00	0	4,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	477.95560		0.47796		569.50030	0.56950	477.956	14.94	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	366.15730		0.36616		0.00000	0.00000	366.157	15.48	0.00	440	400.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	313.69530		0.31370		379.78910	0.37979	313.695	15.92	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	612.33100		0.61233		535.47310	0.53547	612.331	16.21	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	283.03100		0.28303		344.07310	0.34407	283.031	16.21	0.00	440	4,400.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	266.14790		0.26615		324.28730	0.32429	266.148	16.38	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	263.43790		0.26344		321.10320	0.32110	263.438	16.41	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	255.48140		0.25548		311.74440	0.31174	255.481	16.50	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	798.68390		0.79868		710.41360	0.71041	798.684	16.93	0.00	0	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	189.37980		0.18938		232.43450	0.23243	189.380	17.39	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	109.69470		0.10969		134.97050	0.13497	109.695	19.30	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	85.48750		0.08549		105.11580	0.10512	85.488	20.24	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	75.96950		0.07597		93.31050	0.09331	75.969	20.71	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	68.82910		0.06883		84.43240	0.08443	68.829	21.12	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.70160		12.70160		12.84010	12.84010		15.32	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	12.32460		0.01232		11.15410	0.01115	12.325	15.77	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	24.36730	0.02437	21.79150	0.02179	24.367	15.02	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	38.91070	0.03891	34.51150	0.03451	38.911	14.48	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	251.40270	0.25140	302.97620	0.30298	251.403	16.93	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	135.12820	0.13513	163.36470	0.16336	135.128	19.12	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	39.60630	0.03961	51.05070	0.05105	39.606	29.25	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.70600	12.70600	12.84460	12.84460		15.35	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.76770	12.76770	12.90750	12.90750		15.45	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	20.60990	0.02061	18.69340	0.01869	20.610	15.77	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	36.53900	0.03654	32.98630	0.03299	36.539	15.03	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	263.44360	0.26344	309.58490	0.30958	263.444	17.62	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	60.87970	0.06088	71.64670	0.07165	60.880	28.68	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.82930	12.82930	12.97040	12.97040		15.64	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	28.43320	0.02843	26.09410	0.02609	28.433	15.70	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	47.31100	0.04731	43.18860	0.04319	47.311	15.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	271.63810	0.27164	313.97870	0.31398	271.638	18.25	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	65.74320	0.06574	77.82650	0.07783	65.743	28.17	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.85800	12.85800	12.99960	12.99960		15.59	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.86460	12.86460	13.00650	13.00650		15.59	0.00	7,719	102,219.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,955.14350	1.95514	2,093.84760	2.09385	1,955.144	15.38	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	40.54350	0.04054	37.34760	0.03735	40.543	15.38	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,908.00100	1.90800	2,046.48690	2.04649	1,908.001	15.28	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,721.39890	1.72140	1,858.84630	1.85885	1,721.399	14.88	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,538.52970	1.53853	1,674.60910	1.67461	1,538.530	14.47	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	99.38160	0.09938	89.19830	0.08920	99.382	14.17	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	124.82140	0.12482	108.56170	0.10856	124.821	14.17	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	134.99560	0.13500	117.75510	0.11776	134.996	14.17	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	157.17070	0.15717	137.85210	0.13785	157.171	14.16	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	181.89560	0.18190	160.35160	0.16035	181.896	14.16	0.00	0	116,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	973.90020	0.97390	1,091.87550	1.09188	973.900	14.16	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	938.64070	0.93864	1,055.37420	1.05537	938.641	14.16	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	400.91560	0.40092	350.79920	0.35080	400.916	14.95	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	521.24260	0.52124	594.10960	0.59411	521.243	15.98	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	487.73890	0.48774	556.71200	0.55671	487.739	16.23	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	456.69740	0.45670	521.92590	0.52193	456.697	16.48	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	391.24960	0.39125	448.14960	0.44815	391.250	17.10	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	376.70410	0.37670	431.66550	0.43167	376.704	17.25	0.00	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	341.36740	0.34137	391.17310	0.39117	341.367	17.66	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	227.09050	0.22709	260.69930	0.26070	227.090	19.48	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	177.69660	0.17770	203.43480	0.20343	177.697	20.63	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	166.75720	0.16676	190.70230	0.19070	166.757	20.94	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	164.37490	0.16437	187.92630	0.18793	164.375	21.02	0.00	0	56,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	131.45310	0.13145	139.57240	0.13957	131.453	23.79	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.88770	12.88770	13.02980	13.02980		15.64	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	34.65560	0.03466	32.02170	0.03202	34.656	15.56	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	55.53230	0.05553	51.40920	0.05141	55.532	14.89	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	274.47820	0.27448	313.53510	0.31354	274.478	18.82	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	67.02930	0.06703	81.73990	0.08174	67.029	27.55	0.00	0	300.00
\$ / R	On 27/01/2016	Any day expiry			12.97300	12.97300	13.11640	13.11640		15.58	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	148.56310	0.14856	131.37480	0.13137	148.563	13.88	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	645.97840	0.64598	726.35600	0.72636	645.978	15.63	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	595.77290	0.59577	670.82750	0.67083	595.773	15.97	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	292.91640	0.29292	331.84070	0.33184	292.916	19.28	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.00990	13.00990	13.15380	13.15380		15.62	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	116.63650	0.11664	110.18700	0.11019	116.636	13.89	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	219.84780	0.21985	247.09770	0.24710	219.848	21.21	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.03990	13.03990	13.18420	13.18420		15.66	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	153.69340	0.15369	142.32370	0.14232	153.693	13.68	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	294.69600	0.29470	331.27060	0.33127	294.696	19.84	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.07450	13.07450	13.21930	13.21930		15.61	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.08160	13.08160	13.22660	13.22660		15.71	0.00	0	6,956.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	66.23370	0.06623	63.48670	0.06349	66.234	14.58	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	118.45750	0.11846	111.87270	0.11187	118.458	13.90	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	155.89900	0.15590	146.28990	0.14629	155.899	13.55	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	162.97170	0.16297	150.97180	0.15097	162.972	13.58	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	182.99220	0.18299	164.75860	0.16476	182.992	13.64	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	193.59400	0.19359	174.35150	0.17435	193.594	13.67	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	240.05980	0.24006	216.50970	0.21651	240.060	13.81	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	472.54170	0.47254	528.57860	0.52858	472.542	17.68	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	402.78470	0.40278	450.38460	0.45038	402.785	18.55	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	358.52250	0.35852	401.38410	0.40138	358.523	19.17	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	238.04950	0.23805	262.40480	0.26240	238.050	21.78	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	229.01420	0.22901	244.09880	0.24410	229.014	24.74	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	47.56430	0.04756	54.29120	0.05429	47.564	26.92	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.11720	13.11720	13.26320	13.26320		15.69	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	159.62840	0.15963	151.34850	0.15135	159.628	13.53	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	302.72450	0.30272	337.08080	0.33708	302.725	20.53	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.18360	13.18360	13.33130	13.33130		15.85	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	169.00940	0.16901	158.12250	0.15812	169.009	13.59	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	306.69510	0.30670	338.70690	0.33871	306.695	21.23	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.25710	13.25710	13.40680	13.40680		15.89	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	176.15900	0.17616	164.94710	0.16495	176.159	13.57	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	328.74540	0.32875	345.46410	0.34546	328.745	22.42	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.28080	13.28080	13.43110	13.43110		15.97	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	282.71050	0.28271	252.90160	0.25290	282.710	13.69	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	393.73980	0.39374	431.28800	0.43129	393.740	20.60	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.28800	13.28800	13.43840	13.43840		15.97	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.29750	13.29750	13.44720	13.44720		15.97	0.00	0	3,300.00
\$ / R	On 28/06/2016	Any day expiry			13.32890	13.32890	13.47870	13.47870		16.11	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	184.99120	0.18499	174.80550	0.17481	184.991	13.61	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	360.97250	0.36097	376.07020	0.37607	360.973	23.78	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.38980	13.38980	13.53970	13.53970		16.25	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	195.39420	0.19539	183.84580	0.18385	195.394	13.70	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	387.99690	0.38800	405.36380	0.40536	387.997	25.08	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.45280	13.45280	13.60280	13.60280		16.36	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	204.46440	0.20446	191.91250	0.19191	204.464	13.75	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	392.75570	0.39276	436.89530	0.43690	392.756	25.89	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 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			13.50320		13.50320		13.65320	13.65320		16.46	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.52210		13.52210		13.67210	13.67210		16.47	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	212.15720		0.21216		199.29040	0.19929	212.157	13.77	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	363.70950		0.36371		400.80190	0.40080	363.709	25.62	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.58090		13.58090		13.73100	13.73100		16.64	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	218.90900		0.21891		204.87940	0.20488	218.909	13.79	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	345.37550		0.34538		380.09340	0.38009	345.376	25.63	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.65020		13.65020		13.80040	13.80040		16.71	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	224.56240		0.22456		207.38470	0.20738	224.562	13.78	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	311.98040		0.31198		346.54110	0.34654	311.980	25.31	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.68380		13.68380		13.83400	13.83400		16.78	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.69430		13.69430		13.84460	13.84460		16.78	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	222.66740		0.22267		208.98870	0.20899	222.667	13.65	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	283.11430		0.28311		311.96450	0.31196	283.114	24.89	0.00	0	250.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.46500		12.46500		12.60010	12.60010		15.45	0.00	55	198.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.67070		12.67070		12.80860	12.80860		15.19	0.00	297	735.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.86460		12.86460		13.00650	13.00650		15.59	0.00	0	29.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.08160		13.08160		13.22660	13.22660		15.71	0.00	0	31.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.29750		13.29750		13.45000	13.45000		15.97	0.00	0	0.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.09640		19.09640		19.24430	19.24430		12.13	0.00	612	28,857.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	0.00000		0.00000		0.00040	0.00000	0.000	13.81	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	0.15200		0.00015		6.72160	0.00672	0.152	17.42	0.00	3,000	14,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.39840		19.39840		19.54940	19.54940		14.17	0.00	740	24,351.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	98.20270		0.09820		83.56620	0.08357	98.203	13.71	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	125.85450		0.12585		109.70250	0.10970	125.855	13.74	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	203.82120		0.20382		184.16380	0.18416	203.821	13.81	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	235.32350		0.23532		289.52340	0.28952	235.323	15.64	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.68680		19.68680		19.84270	19.84270		14.42	0.00	0	9,030.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	150.84060		0.15084		139.51850	0.13952	150.841	13.59	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	581.88560		0.58189		656.48000	0.65648	581.886	15.24	0.00	0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	467.53790		0.46754		530.27110	0.53027	467.538	15.82	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.01640		20.01640		20.17610	20.17610		14.82	0.00	0	1,035.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.34940		20.34940		20.52000	20.52000		14.76	0.00	0	0.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10022		0.10022		0.10056	0.10056		12.77	0.00	0	11,732.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10200		0.10200		0.10235	0.10235		12.35	0.00	0	7.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10373		0.10373		0.10411	0.10411		14.89	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10577		0.10577		0.11000	0.11000		14.60	0.00	0	0.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.01590		14.01590		14.11880	14.11880		14.85	0.00	3,554	148,084.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	0.00000		0.00000		0.00000	0.00000	0.000	15.76	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	0.00000		0.00000		0.00570	0.00001	0.000	16.05	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	0.35080		0.00035		1.14020	0.00114	0.351	19.09	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	248.95460		0.24895		354.21820	0.35422	248.955	16.40	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	22.90710		0.02291		69.09090	0.06909	22.907	16.68	0.00	0	27,000.00

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	15.35	Call	0.00760	0.00001	0.09300	0.00009	0.008	26.76	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.26510	14.26510	14.37060	14.37060		14.12	0.00	1,504	26,290.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	11.18970	0.01119	11.02760	0.01103	11.190	15.36	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	24.83560	0.02484	24.13590	0.02414	24.836	14.36	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	36.10570	0.03611	34.11970	0.03412	36.106	13.97	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	44.64430	0.04464	0.00000	0.00000	44.644	13.89	0.00	700	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	295.18470	0.29518	350.51960	0.35052	295.185	14.92	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	217.09060	0.21709	261.59070	0.26159	217.091	15.60	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			14.28420	14.28420	14.39000	14.39000		14.21	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	248.32310	0.24832	296.03330	0.29603	248.323	15.45	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	814.12310	0.81412	756.03330	0.75603	814.123	15.45	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.37950	14.37950	14.48670	14.48670		14.29	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	326.54110	0.32654	378.45100	0.37845	326.541	15.41	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	867.04110	0.86704	811.75100	0.81175	867.041	15.41	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.50590	14.50590	14.61540	14.61540		14.33	0.00	1,538	11,247.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	87.79130	0.08779	87.86580	0.08787	87.791	13.37	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	288.41580	0.28842	269.48210	0.26948	288.416	13.34	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	178.21180	0.17821	205.97860	0.20598	178.212	18.55	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.63760	14.63760	14.74840	14.74840		14.45	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	592.44550	0.59245	657.84610	0.65785	592.446	14.86	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	569.72700	0.56973	633.30080	0.63330	569.727	15.01	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.78280	14.78280	14.89530	14.89530		14.55	0.00	0	3,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			15.06620	15.06620	15.18000	15.18000		14.72	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.33210	15.33210	15.44890	15.44890		15.32	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 06/08/2015	Index Future			456.24000	456.24000	455.44700	455.44700			0.00	0	124.00
AL37	On 05/11/2015	Index Future			463.65900	463.65900	462.85500	462.85500			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			536.17200	536.17200	534.19600	534.19600			0.00	0	3.00
AL7T	On 05/11/2015	Index Future			544.89200	544.89200	542.88500	542.88500			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			490.29900	490.29900	488.22700	488.22700			0.00	0	509.00
ALBI	On 05/11/2015	Index Future			498.27300	498.27300	496.16800	496.16800			0.00	0	103.00
ALBI	On 04/02/2016	Index Future			506.74800	506.74800	504.61300	504.61300			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.57280	9.57280	9.61770	9.61770		13.43	0.00	681	13,245.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.00000	0.00000	0.01470	0.00001	0.000	29.82	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	0.01140	0.00001	0.02100	0.00002	0.011	31.33	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	0.05330	0.00005	0.16730	0.00017	0.053	22.09	0.00	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	423.05500	0.42306	468.25310	0.46825	423.055	19.31	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	93.63110	0.09363	135.42970	0.13543	93.631	14.16	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	23.95140	0.02395	41.93810	0.04194	23.951	15.53	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.68120	9.68120	9.72710	9.72710		11.89	0.00	254	2,089.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.78560	9.78560	9.83320	9.83320		13.86	0.00	0	41.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.90800	9.90800	9.95700	9.95700		13.64	0.00	300	1,150.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			10.03430	10.03430	10.09000	10.09000		13.66	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
CAD/ R	On 12/06/2015	Foreign Exchange Future	10.10930		10.10930		10.11900	10.11900		17.18	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	10.26140		10.26140		10.27230	10.27230		12.14	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	10.40680		10.40680		10.42000	10.42000		13.42	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	168.22690		168.22690		192.11060	192.11060			0	24,000.00
CHF / R	On 12/06/2015	Foreign Exchange Future	13.38560		13.38560		13.45380	13.45380		14.78	0	7,258.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.65330		13.65330		13.72460	13.72460		14.59	0	1,607.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.91770		13.91770		13.99000	13.99000		14.86	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future	2.00630		2.00630		2.02790	2.02790		13.71	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.02770		2.02770		2.05010	2.05010		14.44	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.04870		2.04870		2.07000	2.07000		14.80	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future	1.87890		1.87890		1.89300	1.89300		15.60	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.91490		1.91490		1.92930	1.92930		12.17	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.94880		1.94880		1.96000	1.96000		13.96	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
EL28	On 06/08/2015	Bond Future	124.46299		124.46299		124.41737	124.41737			0	0.00
EL28	On 05/11/2015	Bond Future	124.91960		124.91960		124.87363	124.87363			0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33	On 06/08/2015	Bond Future	9.87238		83.21616		9.93991	82.74053			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.96352		80.76964		10.03320	80.28650			0	0.00
ES33	On 04/02/2016	Bond Future	10.05221		82.14513		10.12402	81.65486			0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
GOVI	On 06/08/2015	GOVI	486.83900		486.83900		484.95800	484.95800			0	459.00
GOVI	On 05/11/2015	GOVI	494.75600		494.75600		492.84600	492.84600			0	27.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GOVI	On 04/02/2016	GOVI	503.17100		503.17100		501.23500	501.23500			0	0.00
I2025	On 06/08/2015	Bond Future	119.22196		119.22196		119.17916	119.17916			22	38.00
I2025	On 05/11/2015	Bond Future	121.14240		121.14240		121.09913	121.09913			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	122.44641		122.44641		123.61243	123.61243			0	3,627.00
I2038	On 05/11/2015	Bond Future	124.41888		124.41888		125.60380	125.60380			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	121.81397		121.81397		121.50413	121.50413			0	5,722.00
I2046	On 05/11/2015	Bond Future	122.36972		122.36972		122.05509	122.05509			0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2050	On 06/08/2015	Bond Future	131.84201		131.84201		131.79377	131.79377			0	3,821.00
I2050	On 05/11/2015	Bond Future	133.96549		133.96549		133.91666	133.91666			0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
IGOV	On 06/08/2015	Index Future	225.99200		225.99200		226.03600	226.03600			0	1,080.00
IGOV	On 05/11/2015	Index Future	229.66700		229.66700		229.71300	229.71300			0	17.00
IGOV	On 04/02/2016	Index Future	233.57400		233.57400		233.62300	233.62300			0	0.00
ILBI	On 06/08/2015	Index Future	613.39100		613.39100		613.51300	613.51300			0	159.00
ILBI	On 05/11/2015	Index Future	623.47000		623.47000		623.59600	623.59600			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	0.12750		0.12750		0.12910	0.12910			0	10.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.12730		0.12730		0.12880	0.12880			0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12690		0.12690		0.12770	0.12770			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.12680		0.12680		0.13000	0.13000			0	0.00
NGN / R	On 12/06/2015	Foreign Exchange Future	0.06260		0.06260		0.06330	0.06330			0	22,300.00
NGN / R	On 14/09/2015	Foreign Exchange Future	0.05950		0.05950		0.06020	0.06020			0	27,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.05810		0.05810		0.05860	0.05860			0	112,080.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.05720		0.05720		0.06000	0.06000			0	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	8.87600	8.87600		8.91050	8.91050		18.55	0.00	0	0.00
NZ\$ / R	On 01/07/2015		Any day expiry	8.89780	8.89780		8.93280	8.93280		15.03	0.00	0	0.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.94990	8.94990		8.98440	8.98440		10.46	0.00	0	500.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	9.02120	9.02120		9.05640	9.05640		12.48	0.00	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	9.10770	9.10770		9.14000	9.14000		12.84	0.00	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.12440	1.12440		1.12050	1.12050			0.00	3	806.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.12580	1.12580		1.12200	1.12200			0.00	403	25,418.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.12760	1.12760		1.12370	1.12370			0.00	0	0.00
QUANTO € / \$	On 14/03/2016		Foreign Exchange Future	1.13000	1.13000		1.13000	1.13000			0.00	0	0.00
R186	On 06/08/2015		Bond Future	8.38094	116.80309		8.44327	116.30697		9.61	0.00	453	40,416.00
R186	On 06/08/2015	7.65	Call	178.52000	0.17852		143.37000	0.14337	178.520	9.31	0.00	0	75.00
R186	On 06/08/2015	7.75	Call	267.13000	0.26713		217.21000	0.21721	267.130	9.35	0.00	0	1,000.00
R186	On 06/08/2015	7.85	Call	387.05000	0.38705		318.52000	0.31852	387.050	9.38	0.00	0	20.00
R186	On 06/08/2015	8.05	Call	746.51000	0.74651		628.85000	0.62885	746.510	9.45	0.00	0	75.00
R186	On 06/08/2015	8.35	Call	1,655.87000	1.65587		1,441.05000	1.44105	1,655.870	9.56	0.00	0	20.00
R186	On 06/08/2015	8.45	Put	1,516.17000	1.51617		1,762.31000	1.76231	1,516.170	9.59	0.00	0	4,229.00
R186	On 06/08/2015	8.46	Put	1,480.84000	1.48084		1,723.46000	1.72346	1,480.840	9.60	0.00	0	75.00
R186	On 06/08/2015	8.50	Put	1,345.00000	1.34500		1,573.63000	1.57363	1,345.000	9.61	0.00	0	5,229.00
R186	On 06/08/2015	8.55	Put	1,190.35000	1.19035		1,401.78000	1.40178	1,190.350	9.64	0.00	0	4,229.00
R186	On 06/08/2015	8.68	Put	851.06000	0.85106		1,019.97000	1.01997	851.060	9.72	0.00	0	20.00
R186	On 06/08/2015	8.90	Put	454.75000	0.45475		562.43000	0.56243	454.750	9.85	0.00	0	5,350.00
R186	On 05/11/2015		Bond Future	8.44482	118.68427		8.50947	118.18036		9.50	0.00	0	500.00
R186	On 05/11/2015	7.73	Call	852.81000	0.85281		754.34000	0.75434	852.810	9.23	0.00	0	169.00
R186	On 05/11/2015	8.22	Put	3,839.74000	3.83974		4,151.06000	4.15106	3,839.740	9.40	0.00	0	1,090.00
R186	On 05/11/2015	8.25	Put	3,698.52000	3.69852		4,003.41000	4.00341	3,698.520	9.41	0.00	0	8,690.00
R186	On 05/11/2015	8.35	Call	2,509.18000	2.50918		2,288.46000	2.28846	2,509.180	9.45	0.00	0	169.00
R186	On 05/11/2015	8.35	Put	3,253.76000	3.25376		3,536.95000	3.53695	3,253.760	9.45	0.00	0	9,370.00
R186	On 05/11/2015	8.45	Put	2,847.35000	2.84735		3,108.69000	3.10869	2,847.350	9.48	0.00	0	6,248.00
R186	On 05/11/2015	8.85	Put	1,590.11000	1.59011		1,767.86000	1.76786	1,590.110	9.65	0.00	0	169.00
R186	On 05/11/2015	9.00	Put	1,251.79000	1.25179		1,401.63000	1.40163	1,251.790	9.72	0.00	0	2,600.00
R186	On 04/02/2016		Bond Future	8.50143	115.40601		8.56835	114.89507		9.30	0.00	0	5,512.00
R186	On 05/05/2016		Bond Future	8.54797	117.46979		8.61709	116.95257		9.30	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R197	On 06/08/2015		Bond Future	286.36417	286.36417		286.06073	286.06073			0.00	0	997.00
R197	On 05/11/2015		Bond Future	290.97611	290.97611		290.66854	290.66854			0.00	0	0.00
R197	On 07/12/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/08/2015		Bond Future	234.42936	234.42936		234.34563	234.34563			0.00	0	53,356.00
R202	On 05/11/2015		Bond Future	238.20493	238.20493		238.12035	238.12035			0.00	0	0.00
R202	On 07/12/2033		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

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			8.21783		100.87362		8.26512	100.61610		7.36	0.00	0	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	93.36000		0.09336		116.10000	0.11610	93.360	7.75	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.29215		98.57502		8.34156	98.31359		7.57	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.36116		100.25333		8.41270	99.98871		7.27	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.33579		105.09543		7.38071	105.00876		2.43	0.00	0	17,787.00
R203	On 06/08/2015	Bond Future	7.84	Put	97.73000		0.09773		116.23000	0.11623	97.730	2.48	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.44244		102.62258		7.49374	102.53475		2.13	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.53937		104.37000		7.59846	104.28202		1.60	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/08/2015	Bond Future			8.76255		94.06980		8.82987	93.54974			0.00	260	9,953.00
R2030	On 05/11/2015	Bond Future			8.82486		95.58591		8.89427	95.05774			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			8.85486		97.78851		8.92204	97.23389			0.00	0	1,579.00
R2032	On 05/11/2015	Bond Future			8.91826		95.20884		8.98749	94.64548			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.97592		96.83027		9.04714	96.25862			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			8.93862		96.11535		9.00575	95.50316			0.00	160	33,382.00
R2037	On 05/11/2015	Bond Future			8.99673		97.66457		9.06577	97.04263			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			9.05086		95.07006		9.12178	94.43886			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			7.63301		102.19070		7.68182	102.04758		3.70	0.00	0	21,429.00
R204	On 06/08/2015	Bond Future	8.41	Put	51.35000		0.05135		64.86000	0.06486	51.350	3.86	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.72576		103.83653		7.77891	103.69134		3.52	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.80602		101.56701		7.86388	101.42065		3.05	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			9.02695		97.45992		9.09913	96.74718			0.00	1,000	11,735.00
R2044	On 05/11/2015	Bond Future			9.08332		99.03077		9.15749	98.30677			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			9.13595		96.33433		9.21210	95.59931			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			9.01876		101.10295		9.09084	100.37246			0.00	150	36,783.00
R2048	On 05/11/2015	Bond Future			9.07635		98.30183		9.15044	97.55982			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			9.13068		99.97562		9.20678	99.22218			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			7.89472		98.17406		7.94301	97.99936		4.90	0.00	0	38,359.00
R207	On 06/08/2015	Bond Future	7.46	Call	210.16000		0.21016		181.23000	0.18123	210.160	4.78	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.98024		99.75588		8.03179	99.57860		4.70	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	458.13000		0.45813		416.37000	0.41637	458.130	4.58	0.00	0	53.00

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	7.50	Call	527.54000		0.52754	481.01000	0.48101		527.540	4.60	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.05810		97.81217	8.11308	97.63316			4.32	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	421.23000		0.42123	384.57000	0.38457		421.230	4.18	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	625.56000		0.62556	575.97000	0.57597		625.560	4.23	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.12357		99.56145	8.18206	99.38167			4.32	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	890.00000		0.89000	832.49000	0.83249		890.000	4.24	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
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			8.01951		96.79286	8.06720	96.58766			6.00	0.00	0	37,640.00
R208	On 06/08/2015	Bond Future	8.85	Put	71.89000		0.07189	89.99000	0.08999		71.890	6.23	0.00	0	198.00
R208	On 05/11/2015	Bond Future			8.09779		94.95252	8.14809	94.74428			6.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	805.86000		0.80586	880.62000	0.88062		805.860	6.07	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.16693		96.56936	8.21987	96.35881			5.63	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.88893		77.52129	8.95587	77.01703			14.54	0.00	2,750	28,328.00
R209	On 06/08/2015	Bond Future	9.90	Put	112.38000		0.11238	148.42000	0.14842		112.380	15.33	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.94466		75.62232	9.01341	75.11017			15.14	0.00	0	10.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,924.56000		1.92456	2,125.63000	2.12563		1,924.560	15.31	0.00	350	900.00
R209	On 04/02/2016	Bond Future			8.99511		76.91023	9.06563	76.39025			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			177.71014		177.71014	177.64733	177.64733				0.00	0	1,227.00
R210	On 05/11/2015	Bond Future			178.44067		178.44067	178.37715	178.37715				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			133.45327		133.45327	133.40950	133.40950				0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			135.60305		135.60305	135.55888	135.55888				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			137.57952		137.57952	137.53007	137.53007				0.00	0	1,109.00
R212	On 05/11/2015	Bond Future			139.79572		139.79572	139.74587	139.74587				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			8.79788		88.05259	8.87011	87.51533			12.48	0.00	0	17,330.00
R213	On 05/11/2015	Bond Future			8.86065		85.92717	8.93504	85.38151			12.98	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest	
R213	On 04/02/2016	Bond Future		8.91965	87.39017		8.99622	86.83629		12.85		0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.93723	78.55775		9.00413	78.02686		15.28		0.00	500	20,446.00
R214	On 05/11/2015	Bond Future		8.99260	76.53255		9.06130	75.99323		15.90		0.00	0	0.00
R214	On 04/02/2016	Bond Future		9.04459	77.83558		9.11506	77.28811		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		22,082.02000	22,082.02000		22,270.60000	22,270.60000				0.00	0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future		22,423.17000	22,423.17000		22,617.00000	22,617.00000				0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future		4.51720	4.51720		4.55140	4.55140		30.69		0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future		4.46940	4.46940		4.50270	4.50270		14.55		0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future		4.42860	4.42860		4.46000	4.46000		14.56		0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future		1.71460	1.71460		1.73610	1.73610				0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future		1.66510	1.66510		1.68610	1.68610				0.00	0	90.00
ZMW / R	On 11/12/2015	Foreign Exchange Future		1.62120	1.62120		1.64000	1.64000				0.00	0	0.00

Total for Derivatives : **0.00** **173,707** **4259486.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	101.35149			101.33342				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	99.77474			101.61797				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		9.22000	102.19631		9.26500	102.03022				0.00	2,090,981,400	9,645,490,700.00
AA06	On 15/04/2021	Spot Bond		0.00000	101.21258			101.19187				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.42500	101.76725		9.47000	101.54269				0.00	20,016,553,800	10,008,276,900.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	108.80300		10.00000	108.77400				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.42649			100.40402				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	99.19054			99.16791				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.61000	96.70958		9.65500	96.55872				0.00	71,717,640,600	35,858,820,300.00
AB014U	On 19/11/2024	Spot Bond		100.00000	9.97988		100.00000	9.95570				0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	100.66236		10.84000	100.63348				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
AB016U	On 05/02/2025	Spot Bond	100.00000		11.35288	100.00000	11.33040				0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.31892		101.29671				0	0.00
AB09	On 03/05/2017	Spot Bond	8.84500		103.54830	8.88500	103.45442				1,000,000,000	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		109.92100	10.00000	109.89300				0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.36500		270.82184	2.37500	270.48620				0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.23832		100.22052				8,000,000,000	4,000,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.12417		100.10476				0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		99.89957		99.87929				0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		99.89676		99.87595				0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		99.36836		99.34946				0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		101.06356		101.04438				0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.77667		100.75730				0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.61190		100.59081				0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.62741		100.60578				0	0.00
ABN05	On 18/04/2021	Spot Bond	2.10500		173.58885	2.11500	173.40355				0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		164.07056	2.76000	163.98009				0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		177.41435	2.17000	177.31940				0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		187.04499	1.82000	186.94673				0	0.00
ABN33	On 29/01/2018	Spot Bond	8.24125		81.17980	8.28125	81.08320				0	0.00
ABN34	On 29/01/2018	Spot Bond	8.24125		81.17980	8.28125	81.08320				0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		99.75000		99.70000				0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		99.79622		99.77546				0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		98.93000		98.87000				0	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		97.99000			97.93000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		97.46000			97.40000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		96.04000			95.98000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		96.35000			96.28000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		101.31353			101.29327			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		101.21810			101.19803			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		94.97000			94.90000			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		94.23000			94.14000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		93.93000			93.86000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		93.66000			93.59000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		101.53535			101.51502			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.71500		104.91633		6.74000	104.89059			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		101.24457			101.22292			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		91.90000			91.84000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		91.68000			91.62000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.70000		109.79610		2.70000	109.73573			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.46000		162.32927		2.46000	162.24120			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.42000		213.19006		2.42000	213.07461			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		90.32000			90.26000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.77000		91.39457		9.81500	91.14793			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		101.95000			101.95000			0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		102.34000			102.27000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ABN71	On 29/03/2016	Spot Bond	0.00000		69.46000			67.57000			0	0.00	
ABN72	On 17/03/2018	Spot Bond	0.00000		102.63903			102.57842			0	0.00	
ABN73	On 03/05/2017	Spot Bond	0.00000		97.84000			97.77000			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		105.72507		9.63000	105.69776			0	0.00	
ABN77	On 07/06/2017	Spot Bond	0.00000		101.42000			101.35000			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	9.73500		104.97742		9.79500	104.52604			0	0.00	
ABN80	On 31/03/2021	Spot Bond	9.13000		90.79151		9.17500	90.58340			0	0.00	
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.42000			0	0.00	
ABN82	On 05/07/2016	Spot Bond	0.00000		112.46000			113.32000			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	9.83000		104.30732		9.89000	103.85963			0	0.00	
ABN88	On 06/09/2016	Spot Bond	0.00000		92.04000			93.61000			0	0.00	
ABN91	On 11/12/2018	Spot Bond	0.00000		100.01998			99.99987			0	0.00	
ABN92	On 31/01/2019	Spot Bond	0.00000		100.94367			100.92142			0	0.00	
ABS10	On 17/03/2018	Spot Bond	8.39500		105.90650		8.43500	105.78364			0.00	4,230,000,000	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.13500		102.93514		9.18000	102.70860			0.00	1,000,000,000	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.40000		100.17404		9.44500	99.97558			0	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	9.83500	99.95733		9.88000	99.71044			0.00	5,627,780,600	2,813,890,300.00
ABS6	On 01/06/2020	Spot Bond	9.21000	96.28484		9.25500	96.08932			0.00	66,040,407,800	30,520,203,900.00
ABS7	On 11/09/2026	Spot Bond	9.93000	94.64358		9.99000	94.23949			0.00	31,140,134,800	15,570,067,400.00
ABS9	On 17/03/2016	Spot Bond	7.63000	103.46069		7.67000	103.40999			0.00	200,000,000	100,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.17500	274.45078		2.18500	274.11156			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.14000	132.58590		1.14000	132.51865			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.20500	133.88964		2.20500	133.81782			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00629		100.00000	0.00627			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	97.82572		100.00000	97.57096			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.87500	103.81163		10.90000	103.77492			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.64134			100.61336			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	10.53108		100.00000	10.50557			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.65678			100.62812			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.87526			100.83702			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	62.77013		100.00000	62.61807			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.62589			100.59859			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	70.41096		11.00000	70.39083			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	40.17288		100.00000	40.07556			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	99.77568			99.75286			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	99.75349			99.72846			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	99.78559			99.76376			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	
ACL080		On 20/09/2015	Spot Bond	0.00000	99.77889			99.75639			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	99.77595			99.75315			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	103.14762			103.12308			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	103.14762			103.12308			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	103.16543			103.14075			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	103.16543			103.14075			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	103.12981			103.10542			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	96.43602			96.41736			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.92100		10.00000	109.89300			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.72143			101.69969			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	99.78295			99.76085			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	99.77600			99.75323			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	99.77327			99.75024			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	99.77864			99.75614			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	99.79097			99.76968			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.61000	101.20215		9.65500	101.01127			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	101.03766			101.01473			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.64243			101.61898			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	90.65248			90.63242			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	191.23874			193.73065			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	191.28577			193.77771			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	99.78550			99.76367			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
ACL136	On 20/09/2021	Spot Bond	0.00000		100.72776			100.70535			0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.22453			100.20189			0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.72830			100.70591			0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		103.11878			103.09450			0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		103.49619			103.47256			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.92100		10.00000	109.89300			0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		99.98790			99.96543			0	4,500,000,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.79155			100.77197			0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		99.78472			99.76281			0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.67156			100.65108			0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		99.78976			99.76833			0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		99.79912			99.77863			0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		102.30348		10.23000	102.27574			0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		99.80382			99.78381			0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		116.40057			116.16240			0	0.00
ACL167	On 20/06/2019	Spot Bond	9.68500		100.16559		9.73000	99.99229			0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		99.79049			99.76914			0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		117.68892		1.75000	117.62729			0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		99.80649			99.78675			0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		99.77902			99.75699			0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		99.77221			99.74949			0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		99.78584			99.76448			0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000		99.81026			99.79089			0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000		99.79726			99.77478			0	23,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond		0.00000	101.14460			101.12460			0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	99.78830			99.76718			0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.62876			100.60735			0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	99.77357			99.75099			0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	99.79510			99.77422			0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	99.78354			99.76153			0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	99.78005			99.75769			0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	99.95771			99.93961			0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.13698			100.11870			0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	99.77934			99.75689			0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	99.77934			99.75689			0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	99.75040			99.72550			0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	99.77766			99.75549			0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	99.76643			99.74267			0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	101.30551			101.28299			0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	99.75040			99.72550			0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	97.80422			97.78488			0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	99.77480			99.75190			0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	99.76131			99.73750			0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	138.94888			140.76899			0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	139.94763			141.78065			0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	99.79130			99.77048			0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	99.79321			99.77258			0	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	100.45541			100.43555			0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	99.78803			99.76688			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	98.88297			98.86252			0	300,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	99.77902			99.75699			0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	99.79103			99.77019			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	99.79130			99.77048			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	99.78794			99.76635			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000	100.73295			100.71007			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.07031			99.99647			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.99351			100.97048			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.96466			100.94231			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.38491			100.36064			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	34.81643		100.00000	34.73208			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	15.77215		100.00000	15.73394			0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.44260			100.42230			0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.48647						0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.51566						0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.11343			101.09259			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.22145			101.19854			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.36534			101.33969			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	101.07061			101.05007			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.18000	99.67732		8.22000	99.62346			0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.37163			101.34528			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.59194			101.56132			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AHL01U	On 15/04/2020	Spot Bond	100.00000		34.64821	100.00000	34.53065				0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		9.11326	100.00000	9.08234				0	0.00
AIR01	On 15/03/2019	Spot Bond	9.20500		100.10258	9.25000	99.93944				48,950,149,200	30,148,074,600.00
AIR02	On 30/04/2023	Spot Bond	9.83000		111.33400	9.89000	110.96027				0	5,500,000,000.00
AIR03	On 09/03/2016	Spot Bond	7.47000		105.18174	7.51000	105.13162				0	0.00
AIR04	On 29/05/2024	Spot Bond	9.51000		98.79943	9.55500	98.51022				0	4,910,370,000.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.86278	100.00000	12.83432				0	0.00
AIR05	On 29/05/2030	Spot Bond	10.15000		99.22991	10.22000	98.67687				0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.71000		166.31311	2.71000	166.22176				0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.12241		100.10134				0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		101.67891		101.65773				0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		101.80668		101.78383				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		101.65101		101.63160				4,000,000,000	2,000,000,000.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.41954		100.39145				0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		99.84390		99.82443				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		99.79912		99.77863				0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		99.77534		99.74733				0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.67772		100.03362				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		93.64000			93.61000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.42441			100.03362			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		114.92327			114.86787			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.67000		231.66068		2.67000	231.53367			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		113.39239			113.34428			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		98.40414			98.38300			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		108.43931			108.66142			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		111.74588			111.76528			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		100.70158			100.67944			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.68500		205.44724		2.68500	205.33452			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		99.80331			99.78369			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		101.63351			101.61358			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		101.22624			101.20602			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		101.21597			101.19483			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		101.17065			101.14786			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		101.02762			101.00490			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		100.96473			100.94240			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		98.43836			98.43689			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN063	On 13/11/2015	Spot Bond	0.00000		100.02362			100.02378			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		100.18627			100.16554			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		34.74010		100.00000	34.66279			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		17.48408		100.00000	17.44173			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		17.57163		100.00000	17.52906			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.17767		100.00000	17.13605			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		27.51229		100.00000	27.44563			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		44.51245		100.00000	44.40461			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		17.27088		100.00000	17.22904			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		32.21503		100.00000	32.12530			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		45.04052		100.00000	44.91507			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		99.99996			99.98171			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		99.80768			99.78848			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		101.95443			101.53113			2,500,000,000	2,500,000,000.00
BAW11	On 01/10/2018	Spot Bond	9.25500		103.42271		9.30000	103.27024			1,606,543,000	803,271,500.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.77257			101.75225			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.01395			100.99452			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.23532			100.21394			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.36379			100.34166			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.70500		99.57341		9.75000	99.36063			2,000,000,000	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.70500		103.70142		6.73000	103.67490			0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		59.02511		100.00000	58.88055			0	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	9.95500	98.79337		10.00000	98.55375			0.00	9,379,635,200	4,689,817,600.00
BAW3	On 02/10/2017	Spot Bond	0.00000	103.99365			103.97091			0.00	29,400,000,000	14,700,000,000.00
BAW8	On 02/10/2017	Spot Bond	8.99500	103.83160		9.03500	103.72381			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.91415	103.18442		10.93144	103.05528			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.85605	102.37689		10.85901	102.25636			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.89106	102.37905		10.89150	102.25849			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	102.17932			102.14939			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.92120	102.37258		10.92362	102.25116			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.99271	101.88392		12.04965	101.62801			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	102.22910			102.19847			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	102.22910			102.19847			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	102.22917			102.19854			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.16415	102.12858		11.18144	101.99805			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.06661	102.45956		11.07724	102.33292			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.85605	102.37689		10.85901	102.25636			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06187	102.54992		11.08944	102.41228			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.29909	102.12341		10.33385	101.98653			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	102.96452			102.93696			0.00	0	597,569,800.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	102.09948			101.98181			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	102.09948			101.98181			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.99797			99.99797			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642	103.36265		8.43642	103.36265			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.77000	100.99524		11.81000	100.89161			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	101.02311			101.02311			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
BAYA26	On 30/09/2017	Spot Bond	11.69500	99.11804		11.73500	99.00835		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	101.93076			101.90430		0.00		0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.85687		9.28000	101.83120		0.00		0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	102.06979			102.04077		0.00		0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.55500	101.41843		11.60000	101.29184		0.00		0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	102.01039			101.98221		0.00		0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	102.05989			102.03101		0.00		0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	102.05989			102.03101		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	101.98663			101.95879		0.00		0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	102.07958			102.05102		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	102.07958			102.05102		0.00		0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.99059			101.96270		0.00		0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	102.01032			101.98275		0.00		0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	102.07968			102.05113		0.00		0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	101.63227			101.60997		0.00		0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	101.71314			101.68919		0.00		0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.91415	103.77533		13.93144	103.61250		0.00		0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.30174	103.13660		15.34079	102.91321		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	102.70227			102.66417		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	102.70227			102.66417			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.70227			102.66417			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.80092			102.76139			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	102.35663			102.32351			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	34.07004	100.00000	34.00540				0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.35375	100.00000	22.29900				0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.34442	100.00000	20.29460				0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.55829	100.00000	12.52753				0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.56431	100.00000	12.53387				0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.18356	100.00000	15.14638				0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.15630	100.00000	13.12407				0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	101.02405			101.00457			0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	101.22290			101.20397			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	101.29483			101.27480			1,000,000,000	500,000,000.00
BCJ07	On 15/04/2016	Spot Bond	0.00000	101.07378			101.05429			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.46915	100.00000	9.44621				0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.46915	100.00000	9.44621				0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000	89.90148	100.00000	89.68059				0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000	83.90805	100.00000	83.71560				0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000	81.29176	100.00000	81.11111				0	0.00
BD0202	On 31/12/2018	Spot Bond	2.07500	182.79028	2.08500	182.63215				0	0.00
BD0205	On 28/04/2028	Spot Bond	8.35000	156.64950	8.41000	155.45783				0	0.00
BD0206	On 02/03/2028	Spot Bond	8.35000	157.03686	8.41000	155.85380				0	0.00
BD0302	On 18/04/2028	Spot Bond	8.73500	96.50829	8.79500	96.04397				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BEER02	On 28/03/2018	Spot Bond	8.35500		98.44478		8.40000	98.31476			0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.71525			101.69610			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.08766			101.06694			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.63669			101.61674			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.17945			101.15695			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.25002			101.22614			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.44712			101.41939			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		37.22435		100.00000	37.13318			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		100.90645			100.88548			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.92392			100.90254			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.92974			100.90823			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.99959			100.97643			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		101.09262			101.06727			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		36.41184		100.00000	36.32266			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		36.41184		100.00000	36.32266			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		99.94042			99.92042			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		99.93921			99.91881			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.49500		102.59397		8.53500	102.50632			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		99.93557			99.91397			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		99.92900			99.90525			0	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		26.02435		100.00000	25.96130			0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		26.02435		100.00000	25.96130			0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		101.68233			101.65578			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.36000		98.89953		11.40500	98.71814			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.98469			100.95842			0	0.00
BGL04	On 05/02/2025	Spot Bond	11.25000		99.25183		11.29500	99.06678			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		102.66178			102.64082			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		75.04923		100.00000	74.90685			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.26124			100.24047			0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		101.16349			101.14336			0	0.00
BID06	On 30/06/2019	Spot Bond	8.86500		103.94759		8.91000	103.77251			8,800,000,000	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		99.42450			99.40706			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		101.06567			101.04699			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		99.38885			99.40631			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.40880			100.39016			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.47091			100.44942			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.39683			100.37863			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.41621			100.39713			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.45138			100.43068			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.59707			100.56968			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.84726			100.80849			0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.65298			0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		98.11828		100.00000	97.85523			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		101.08924			101.06517			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BSR13	On 26/07/2016	Spot Bond	0.00000		101.11982			101.09506			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		97.51513			97.49602			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		96.88470			96.86582			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000		99.37011			99.35159			0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.98253			0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000		99.56198			99.54446			0	0.00
BTC037	On 06/07/2015	Spot Bond	0.00000		99.57974			99.56223			0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000		99.42213			99.40462			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000		99.31688			99.29937			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000		99.21311			99.19563			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000		99.20098			99.18361			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000		99.34982			99.36739			0	0.00
BTC044	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000		98.90861			98.89101			0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000		98.71679			98.69921			0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000		98.76593			98.74830			0	0.00
BTC048	On 04/09/2015	Spot Bond	0.00000		98.50981			98.49207			0	0.00
BTC049	On 07/09/2015	Spot Bond	0.00000		98.45706			98.43932			0	0.00
BTC050	On 15/07/2015	Spot Bond	0.00000		100.00000		100.00000	91.47870			10,000,000,000	10,000,000,000.00
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		43.01095		100.00000	42.90562			0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		101.68960			101.66778			0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		101.75258			101.72992			0	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	99.89486			99.87386			0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.52699			100.50497			0	0.00
BYA49U	On 30/06/2018	Spot Bond		100.00000	17.53232		100.00000	17.46382			0	0.00
CBL08	On 02/11/2016	Spot Bond		9.69500	107.13929		9.73500	107.05872			0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	105.50507			105.47966			0	0.00
CBL11	On 06/05/2016	Spot Bond		8.74500	102.54369		8.78500	102.48538			0	0.00
CBL12	On 06/09/2018	Spot Bond		12.75500	99.26313		12.80000	99.11614			0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	98.25428			98.22555			0	0.00
CBL14	On 01/02/2019	Spot Bond		13.05500	99.89168		13.10000	99.73306			0	0.00
CBL16	On 18/05/2017	Spot Bond		9.14500	101.14081		9.18500	101.04649			0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	97.27994			97.25179			0	1,300,000,000.00
CBL18	On 23/08/2019	Spot Bond		13.05500	96.99237		13.10000	96.82217			0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	101.11798			101.09799			0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	93.56271			93.53823			0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.60791			100.58637			0	0.00
CBL22	On 06/05/2020	Spot Bond		10.85500	92.06681		10.90000	91.88216			0	0.00
CBL23	On 18/05/2018	Spot Bond		0.00000	100.59290			100.56913			0	0.00
CCT01	On 23/06/2023	Spot Bond		10.25500	118.35840		10.31500	117.97691			0	0.00
CCT02	On 12/06/2024	Spot Bond		10.25500	107.87033		10.31500	107.47590			0	4,000,000,000
CCT03	On 15/03/2025	Spot Bond		10.18000	108.63791		10.24000	108.22869			0	43,096,957,200
CGR10	On 08/12/2016	Spot Bond		0.00000	100.12384			100.04282			0	0.00
CGR11	On 28/03/2016	Spot Bond		11.89500	102.56062		11.93500	102.49871			0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	102.24625			102.21706			0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	102.61786			102.58841			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.92130		10.00000	109.89260			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		101.82129			101.79385			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		99.75313			102.09215			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		101.32424			101.29731			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		9.77672		100.00000	9.74586			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000		17.45670		100.00000	17.41441			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		102.24644			102.20221			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.27099			100.24628			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		101.78153			101.75715			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		101.85087			101.82551			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		101.93058			101.90412			0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.85317			100.81590			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.84458			100.80769			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.88998			100.85109			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		99.78561			99.76378			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.28748			100.26874			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.51258		10.11000	104.48411			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		101.40336			101.38175			0	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		122.98887		2.76000	122.92105			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		122.94597		3.14000	122.87695			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.31101		8.25000	102.28854			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.90500		123.86257		2.90500	123.79392			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		122.30658		2.40000	122.24046			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		99.69658			99.66587			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.54000		101.25980		8.58000	101.18661			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.14348			101.12155			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		101.16367			101.14186			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.59000		101.30220		8.63000	101.22858			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.59000		101.30220		8.63000	101.22858			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.64000		100.12456		8.68000	100.04644			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		99.78026			99.75789			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		99.75727			99.73261			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.92100		10.00000	109.89300			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.92100		10.00000	109.89300			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.61338			100.59223			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		100.40264			100.38017			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		102.76377		9.35000	102.73783			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		102.76377		9.35000	102.73783			0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		102.44451			102.42389			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN257		On 26/03/2017	Spot Bond	0.00000	102.12946			102.10849			0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	102.52761			102.50709			0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	102.52761			102.50709			0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	102.52761			102.50709			0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	102.05723			102.03603			0	0.00
CLN262		On 26/03/2019	Spot Bond	9.48500	102.53310		9.53000	102.36630			0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.62118			101.60029			0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	103.23383			103.21135			0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.07709			100.05575			0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.07860			100.05740			0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.12684			100.10623			0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.44573			100.42433			0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.45197			100.42671			0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.27537			100.25494			0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	99.80300			99.78291			0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.90688			100.83457			0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	99.81778			99.79917			0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	101.58780			101.56832			0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	99.78857			99.76748			0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	101.02064			100.99880			0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.64648			100.62433			0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	102.12855			102.10405			0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.94515			101.92049			0	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		103.87171			103.84901			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.92100		10.00000	109.89300			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		101.67253			101.64777			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		101.92386			101.89948			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		101.73477			101.70988			0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		99.76502			99.74113			0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		101.69702			101.67225			0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		102.13981			102.11541			0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		101.81694			101.79186			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		100.88309			100.85995			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		100.69076			100.66671			0	0.00
CLN314	On 14/11/2022	Spot Bond	11.05000		93.22099		11.09500	92.98117			0	0.00
CLN315	On 20/03/2023	Spot Bond	11.57000		94.68169		11.61500	94.43778			0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		101.73654			101.71258			0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		99.74713			99.72191			0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.67534			100.65183			0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		101.07764			101.05533			0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		101.03580			101.01137			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	8.80500		101.01193		8.80500	100.98828			0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		99.77766			99.75549			0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		103.03776			103.01479			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		99.76349			99.73989			0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		99.74767			99.72251			0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		99.77498			99.75208			0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		99.68456			99.65263			0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		79.68904			79.63136			0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		99.75363			99.72859			0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		101.73654			101.71258			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		101.01140			100.98861			300,000,000	150,000,000.00
CLN340	On 20/12/2018	Spot Bond	0.00000		99.70761			99.67847			0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		101.74659			101.72250			0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		99.68654			99.65481			0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		99.74271			99.71661			0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		99.80439			99.78443			0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		99.75531			99.73090			0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		101.00174			100.97917			0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.70283			100.68090			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		101.69634			101.67294			0	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		100.96052			100.93931			0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.32614			100.30433			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		100.95545			100.93293			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		101.07104			101.04887			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		99.79731			99.77708			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.23000		104.19983		10.27500	103.91216			9,379,635,200	4,689,817,600.00
CLN363	On 20/03/2024	Spot Bond	0.00000		99.79212			99.77094			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.96827			100.94174			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.37000		106.12508		12.41500	105.84853			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		101.00763			100.98002			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.40000		105.99960		12.44500	105.73523			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		109.52802		10.02000	109.49844			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		101.00763			100.98002			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		101.04307			101.01956			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		99.73132			99.70453			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		99.79544			99.77460			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		99.79088			99.76958			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		99.79103			99.76974			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		101.81091			101.78591			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.75500		102.76795		9.80000	102.54564			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		112.41535			102.11730			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		99.75449			99.73000			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		102.26193		10.57000	102.23330			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN380	On 20/09/2024	Spot Bond	11.00000		102.47437		11.00000	102.44456			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		101.05946			101.03929			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		99.76390			99.73993			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		101.07371			101.05284			0	0.00
CLN384	On 20/09/2024	Spot Bond	12.16000		102.01921		12.20500	101.74169			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		99.72642			99.69913			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		99.79076			99.76947			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		101.13150			101.10646			220,000,000	110,000,000.00
CLN388	On 20/09/2019	Spot Bond	0.00000		99.77624			99.75347			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		101.52134			101.50021			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		99.80840			99.78885			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		99.78857			99.76748			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		99.77630			99.75398			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		100.20693			100.18620			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		99.75722			99.73300			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000		99.69046			99.65961			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000		100.65064			100.62799			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000		100.64679			100.62426			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000		99.77631			99.75398			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000		99.74767			99.72251			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000		100.95811			100.93623			0	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	100.54708			100.52504			0	0.00
CLN404	On 21/02/2018	Spot Bond	0.00000	100.29950			100.27219			0	0.00
CLN405	On 20/06/2016	Spot Bond	0.00000	100.00000		100.00000	34.12479			0	4,500,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000	41.87136		7.01000	41.86359			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	8.73500	146.63136		8.79500	146.22897			0	0.00
CLN88	On 28/04/2028	Spot Bond	8.35000	156.64950		8.41000	155.45783			0	0.00
CLN89	On 02/03/2028	Spot Bond	8.35000	157.03686		8.41000	155.85380			0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	97.51107			97.49192			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	97.48979			97.47048			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.45827			101.43534			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.83237			101.81010			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	99.77755			99.75492			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	99.79258			99.77144			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	99.78968			99.76825			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.44859			101.42517			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	99.77357			99.75099			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.07764			101.05533			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	99.79376			99.77318			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	99.79638			99.77563			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	99.79772			99.77710			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	99.79633			99.77557			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000	99.77358			99.75099			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
COH001	On 26/11/2018	Spot Bond	0.00000		100.41600			100.39134			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		101.39079			101.36698			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.72000		105.08828	8.76000	105.03426				0	0.00
COJ04	On 05/06/2018	Spot Bond	8.82000		100.63154	8.86000	100.50461				20,387,196,400	10,193,598,200.00
COJ05	On 05/06/2023	Spot Bond	10.39500		109.88452	10.44000	109.59900				0	0.00
COJ06	On 09/12/2015	Spot Bond	7.16500		101.81012	7.19000	101.77863				54,025,800	27,012,900.00
COJ07	On 23/03/2021	Spot Bond	9.96500		105.85712	10.01000	105.63069				9,467,053,600	4,733,526,800.00
COJG01	On 09/06/2024	Spot Bond	10.01000		101.07412	10.05500	100.78305				37,518,543,200	18,759,271,600.00
COT01	On 03/04/2023	Spot Bond	10.38000		95.03175	10.42500	94.77928				28,245,647,400	14,122,823,700.00
COT02	On 03/04/2028	Spot Bond	11.08000		95.97169	11.14000	95.55659				4,000,000,000	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	11.08000		89.16134	11.14000	88.76125				0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.32839		100.30641				0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.88272		100.86332				0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	9.85954		100.00000	9.42136				0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.37542		100.35442				0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		101.70880		101.68824				0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.33368		100.31263				0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		102.19808		102.17863				0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		100.98219		100.96255				0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	9.16127		100.00000	9.47034				0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.89993		100.00000	11.85775				0	0.00
CPV01	On 30/06/2029	Spot Bond	11.73000		101.17389	11.77500	100.92139				0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	15.91117		100.00000	15.87263				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DEN39U	On 10/06/2018	Spot Bond	100.00000		8.63171	100.00000		8.61079			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		16.56151	100.00000		16.52139			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.89356			100.87467			0	0.00
DENG44	On 29/09/2017	Spot Bond	8.02000		98.99247	8.06000		98.89005			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.43531			100.41621			0	17,500,000.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.35116			100.33152			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.17600			100.15625			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		88.61253	100.00000		88.40354			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.01220			100.03817			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		101.44114			101.41885			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		102.53089			102.51112			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.81205			100.79131			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		99.70816			99.67907			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		101.70030			101.66494			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		99.74631			99.72101			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		52.89641			52.84945			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		102.01645			101.98566			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.95500		100.19760	9.00000		99.96739			3,751,854,000	1,875,927,000.00
DV21	On 15/06/2016	Spot Bond	7.39000		107.14397	7.43000		107.08225			0	0.00
DV22	On 07/02/2020	Spot Bond	9.00000		104.92183	9.04500		104.72645			45,863,020,400	22,940,810,200.00
DV23	On 27/02/2023	Spot Bond	9.66000		104.69080	9.70500		104.42012			55,387,735,600	27,703,267,800.00
DV24	On 18/02/2024	Spot Bond	9.64000		103.31462	9.68500		103.02679			28,524,850,800	14,262,425,400.00
DV29	On 18/02/2029	Spot Bond	9.70000		106.14839	9.77000		105.58682			8,106,146,800	4,053,073,400.00
DVC005	On 23/06/2015	Spot Bond	0.00000		101.48493			101.46625			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DVC006	On 29/06/2015	Spot Bond	0.00000		101.37170			101.35336			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		99.94346			99.92462			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.43347			100.41446			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		100.01853			100.00000			0	0.00
DVC011	On 11/06/2016	Spot Bond	100.00000		48.86649		100.00000	100.00000			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.55753			100.53838			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		99.48422			99.46596			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		101.09932			101.07942			0	100,000,000.00
E170	On 01/08/2020	Spot Bond	8.34500		126.04605		8.39000	125.80843			15,276,370,000	5,543,615,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		96.60903			96.55726			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	2.49500		97.68916		2.44000	98.54228			0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		136.41515		1.20000	136.34576			0	7,550,000,000.00
EL28	On 02/05/2028	Spot Bond	2.16000		123.20867		2.16000	123.14285			0	0.00
EL29	On 19/11/2029	Spot Bond	2.14000		111.19894		2.14000	111.13961			0	0.00
EL30	On 29/07/2030	Spot Bond	2.12000		112.42262		2.12000	112.36258			0	0.00
EL31	On 02/06/2031	Spot Bond	2.27000		102.10818		2.27000	102.05330			0	0.00
EL36	On 31/01/2036	Spot Bond	2.47500		98.15196		2.42000	98.97691			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.80500		106.90057		9.85000	106.69098			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.70500		107.06958		9.75000	106.84191			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	10.13000	100.58265	10.19000	100.21097				0	0.00
EMM04	On 16/05/2028	Spot Bond	10.33500	95.57022	10.40500	95.19799				0	100,000,000.00
EMM05	On 17/04/2029	Spot Bond	10.47500	102.41044	10.54500	102.06373				0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.51504		100.49431				0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	98.39477		98.37426				0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	99.99990		99.98119				0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.79516		100.77370				0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.76507		100.74443				0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.72517		100.70563				0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	102.13431		102.11473				0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.36594		100.34553				0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	99.72678	100.00000	100.00000				0	0.00
EQS02	On 01/07/2015	Spot Bond	10.73500	105.86840	10.76000	105.83600				0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.15978		102.89669				0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.11607		100.09087				0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.34920		100.32541				0	0.00
EQS07	On 09/04/2018	Spot Bond	10.33500	97.46146	10.38000	97.32939				0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	98.41268		98.38998				0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	97.78602		97.75880				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	100.55281		100.53070				0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.58647		100.56299				0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.61878		100.59894				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.92100		10.00000	109.89300			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.49366			100.47373			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.51366			100.49293			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.48965			100.46990			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.50634			100.48590			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.50578			100.48556			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.49902			100.47907			0	0.00
ES15	On 30/08/2015	Spot Bond	6.45000		102.44484		6.45000	102.42699			400,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.19500		103.95855		8.24000	103.82124			11,889,887,400	4,434,373,200.00
ES23	On 25/01/2023	Spot Bond	8.88000		109.89893		8.92500	109.61784			12,940,000,000	53,659,713,600.00
ES26	On 02/04/2026	Spot Bond	9.18000		92.50664		9.24000	92.10377			81,447,991,000	36,084,295,500.00
ES33	On 15/09/2033	Spot Bond	9.80500		82.37755		9.87000	81.89291			74,124,659,800	84,817,929,900.00
ES42	On 25/04/2042	Spot Bond	9.89500		88.04931		9.96000	87.48913			53,727,066,800	28,951,770,900.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.52065			100.49891			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		97.48057			97.45896			0	32,220,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.38832			100.36666			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		101.17572			101.15491			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		101.65759			101.63669			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.47705			100.45528			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.43415			100.41435			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.19789			100.17793			0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000		101.69123			101.67324			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		101.23152			101.21197			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFC18	On 12/08/2015	Spot Bond	0.00000	100.61405			100.59425			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.35695		100.00000	11.32944			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.05339		100.00000	11.02661			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	99.94192			99.92246			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	98.87770			98.85545			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	99.93458			99.91271			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	99.92969			99.90621			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.65500	96.41234		9.70000	96.25841			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.03393			100.01699			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.03386			100.01691			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	101.00980			100.98750			0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	102.02160			101.99948			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.23187			100.20847			0	100,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.23563			100.21185			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.45500	98.28251		10.50000	98.06157			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	100.10602			100.02880			80,000,000	40,000,000.00
FRBC21	On 21/12/2018	Spot Bond	10.50500	110.00718		10.55000	109.84294			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	101.73634			101.71186			0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20500	133.88964		2.20500	133.81782			0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.20500	273.87397		2.21500	273.53533			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.41500	112.52362		2.41500	112.46262			0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.03000	152.68275		3.03000	152.59757			0	0.00
FRBI33	On 07/12/2033	Spot Bond	3.18000	191.88201		3.18000	191.77419			0	0.00
FRBN04	On 15/09/2015	Spot Bond	6.98500	104.84392		7.01000	104.81745			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRBZ01	On 30/11/2020	Spot Bond		7.62600	66.34570		7.62700	66.32856			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.41000	42.15215		9.41000	42.14213			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.65000	40.79910		9.65000	40.78913			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.24989			100.22206			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	102.21918			102.19325			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	101.92067			101.89838			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	102.10897			102.08439			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	102.09024			102.06477			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	101.99177			101.96752			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	99.78385			99.75690			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	102.05590			102.03085			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	102.18641			102.15975			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	102.69664			102.66360			0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	102.61660			102.58456			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	25.53816		100.09221	25.47624				0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	101.86578			101.84308			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	102.47149			102.44249			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	102.06295			102.03892			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	102.08594			102.06163			0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	101.90455			101.88245			0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	101.95283			101.92906			0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	102.55941			102.52810			0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	101.91847			101.89512			0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	63.37537		13.22500	63.35297				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond		0.00000	101.80850			101.78650			0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	101.81079			101.78876			0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	102.65548			102.62423			0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	101.89327			101.87023			0	0.00
FRC169	On 31/01/2025	Spot Bond		3.64500	101.27189		3.64500	101.21360			0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	101.97574			101.95168			0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	101.97574			101.95168			0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	102.52010			102.49626			0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	101.73654			101.71258			0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	99.92909			99.90548			0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	101.86120			101.83855			0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	101.81766			101.79556			0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.95842			100.93216			0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	102.12918			102.10322			0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.67766			100.65628			0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.94856			100.92258			0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	101.11666			101.09148			0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	102.44504			102.41515			0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	101.93450			101.91096			0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	102.45781			102.42897			0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	101.79704			101.77519			0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	101.95283			101.92906			0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	101.95283			101.92906			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC190	On 14/03/2016	Spot Bond		0.00000	99.94492			99.92640			0	0.00	
FRC191	On 02/04/2017	Spot Bond		0.00000	101.49067			101.46962			0	0.00	
FRC192	On 02/04/2019	Spot Bond		0.00000	101.57206			101.54985			0	0.00	
FRC193	On 08/04/2016	Spot Bond		0.00000	101.51934			101.49945			0	0.00	
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.92100		10.00000	109.89300			0	0.00	
FRC194	On 08/04/2016	Spot Bond		0.00000	101.30491			101.28434			0	0.00	
FRC195	On 20/06/2024	Spot Bond		0.00000	102.06277			102.03763			0	0.00	
FRC196	On 09/04/2016	Spot Bond		0.00000	101.28945			101.26956			0	0.00	
FRC197	On 09/04/2016	Spot Bond		0.00000	101.50074			101.48161			0.00	4,600,000,000	2,300,000,000.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.26619			101.24634			0	0.00	
FRC199	On 10/04/2016	Spot Bond		0.00000	101.26962			101.24972			0	0.00	
FRC200	On 17/04/2017	Spot Bond		0.00000	101.25180			101.22962			0	0.00	
FRC201	On 17/04/2016	Spot Bond		0.00000	101.13767			101.11755			0	0.00	
FRC202	On 17/04/2017	Spot Bond		0.00000	101.25180			101.22962			0	0.00	
FRC203	On 17/04/2016	Spot Bond		0.00000	101.13310			101.11306			0	0.00	
FRC204	On 06/05/2017	Spot Bond		0.00000	100.85011			100.82715			0	0.00	
FRC205	On 06/05/2017	Spot Bond		8.75000	100.87407		8.75000	100.85034			0	0.00	
FRC206	On 20/06/2019	Spot Bond		0.00000	101.91618			101.89286			0	0.00	
FRC207	On 20/09/2021	Spot Bond		100.00000	11.58720		100.00000	11.55912			0	0.00	
FRC208	On 20/09/2021	Spot Bond		100.00000	10.62233		100.00000	10.59660			0	0.00	
FRC209	On 07/10/2020	Spot Bond		0.00000	97.00013			96.97466			0	0.00	
FRC210	On 20/12/2019	Spot Bond		100.00000	12.40963		100.00000	12.37957			0	0.00	
FRC210	On 20/12/2019	Spot Bond		0.00000	99.75857			99.73449			0	0.00	
FRC211	On 29/10/2017	Spot Bond		100.00000	22.68483		100.00000	22.62928			0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC212	On 07/05/2020	Spot Bond	0.00000	100.80295			100.78067			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	8.99731		100.00000	8.97550			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	21.85507		100.00000	21.80212			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.80291			100.78063			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	21.82673		100.00000	21.77385			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.80097			100.77873			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.76106			100.73995			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.87494			100.85255			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.82206			100.80103			0	0.00
FRC221	On 31/01/2022	Spot Bond	3.01500	127.56329		3.01500	127.49206			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.66474			100.64402			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.65609			100.63564			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.65609			100.63564			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.51740			100.49483			0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	101.61370			101.59457			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000	100.03649			100.01817			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000	99.90692			101.75059			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000	101.90675			101.88098			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000	101.61520			101.59026			0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000	101.36806			101.34665			0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	102.06979			102.04568			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	102.05835			102.03438			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.04249			100.02110			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.03385			101.01099			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond	3.54500		123.60939		3.54500	123.53860			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		102.09508			102.07066			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		102.11574			102.09107			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.59500		123.24371		3.59500	123.17295			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.57500		123.38983		3.57500	123.31906			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.46000		129.84134		2.46000	129.77080			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.53000		138.86741		2.53000	138.79177			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		101.15814			101.13250			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		101.82876			101.80758			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		102.08134			102.05710			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		102.42106			102.39268			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		102.33385			102.30653			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		102.00551			101.98108			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		102.00322			101.97883			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		99.94693			99.92908			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.56192		100.00000	12.53149			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		52.58441		100.00000	52.45703			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		96.46092		100.00000	96.21231			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		23.72073		100.00000	23.66327			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		35.30011		100.00000	35.18990			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.40232		100.00000	12.37194			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.77739			101.75867			240,000,000	120,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.12816			102.10801			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.30578			101.28484			0	10,000,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.77376			100.75351			0	10,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		99.47624			99.45882			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		97.82188			97.80534			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.48252			100.50623			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.17800		102.41785		2.17800	102.36300			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.59500		109.93175		2.54000	110.92357			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.04931			101.02933			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.41759		10.38000	101.38904			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.41759		10.38000	101.38904			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		80.09300			80.09300			0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		99.70174			103.37705			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.73500		107.30689		2.68000	108.26942			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.62000		207.31432		2.62000	207.20095			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.70500		107.86291		2.65000	108.83166			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.65000		206.45003		2.65000	206.33696			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		101.15470			101.12807			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.50000		111.70225		2.50000	111.64143			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.79500		106.20520		2.74000	107.15548			0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		101.40659			101.38822			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		55.57200			55.57200			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.68454			100.66610			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.90000		104.31009		2.84500	105.23928			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.77000		203.03645		2.77000	202.92460			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS121	On 07/12/2033	Spot Bond	2.82000		201.63446		2.82000	201.52310			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.43000		98.38437		2.43000	98.33099			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.85000		200.79893		2.85000	200.68788			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.17500		99.53836		3.12000	100.41464			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.07000		152.03108		3.07000	151.94610			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.62500		92.29304		3.57000	93.08949			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.06000		152.19369		3.06000	152.10866			0	0.00
FRS130	On 11/08/2015	Spot Bond	0.00000		100.59616			100.57753			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.12000		151.10449		3.12000	151.01877			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.36000		187.60087		3.36000	187.49667			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	3.55500		92.67278		3.50000	93.47168			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.52500		93.14423		3.47000	93.94840			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.33500		96.88475		3.28000	97.73171			2,500,000,000	2,500,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.32500		271.58107		2.33500	271.24467			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.21500		273.68201		2.22500	273.34357			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.93500		260.27230		2.94500	259.94711			0	100,000,000.00
FRS46	On 31/01/2022	Spot Bond	2.67500		130.17613		2.67500	130.10465			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.97297			100.95150			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.20500		129.79574		2.20500	129.72612			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.19695			101.17451			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.43865			101.41641			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.85371			100.83186			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRS64	On 26/01/2042	Spot Bond	2.57500		106.82318		2.52000	107.94231			0	0.00	
FRS69	On 31/05/2017	Spot Bond	104.97509		28.01051		104.97509	27.93965			0	0.00	
FRS73	On 12/06/2017	Spot Bond	101.07593		31.31431		101.07593	27.63906			0	0.00	
FRS74	On 14/06/2017	Spot Bond	100.44759		21.49354		100.44759	21.44126			0	0.00	
FRS76	On 18/06/2017	Spot Bond	100.76967		29.31777		100.76967	29.24626			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		117.54834		2.14000	117.48556			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		113.05872		2.36000	112.99760			0	0.00	
FRS86	On 23/04/2018	Spot Bond	0.00000		98.85433			98.85323			0	0.00	
FRS87	On 31/01/2025	Spot Bond	2.39000		112.76649		2.39000	112.70544			0	0.00	
FRS88	On 28/05/2020	Spot Bond	0.00000		100.36271			100.33844			0	0.00	
FRS90	On 07/12/2023	Spot Bond	2.41500		341.93330		2.42500	341.50925			0	0.00	
FRS94	On 08/08/2018	Spot Bond	0.00000		100.74636			100.72497			0	0.00	
FRS96	On 24/08/2018	Spot Bond	0.00000		100.35062			100.32852			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	7.66000		102.31655		7.70000	102.24823			0	0.00	
FRX17	On 15/09/2017	Spot Bond	8.27500		102.48913		8.31500	102.38530			0	0.00	
FRX18	On 14/04/2018	Spot Bond	8.53500		106.53153		8.58000	106.39231			0	8,000,000,000	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	9.21000		99.92261		9.25500	99.73839			0	40,839,621,200	20,419,810,600.00
FRX20	On 01/10/2020	Spot Bond	9.49500		98.64831		9.54000	98.44269			0	0.00	0.00
FRX23	On 28/02/2023	Spot Bond	10.19000		89.34140		10.23500	89.10084			0	0.00	0.00
FRX24	On 10/12/2024	Spot Bond	10.29000		102.80342		10.35000	102.41119			0	18,760,772,000	9,980,386,000.00
FRX26	On 01/10/2026	Spot Bond	10.55000		95.00060		10.61000	94.60278			0	1,000,000,000	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX30	On 31/01/2030	Spot Bond	10.87000	95.41490	10.93500	94.94623	0.00	12,000,000,000	3,000,000,000.00			
FRX31	On 21/02/2031	Spot Bond	11.00000	91.78667	11.07000	91.28756	0.00	0	0.00			
FRX45	On 14/04/2045	Spot Bond	10.34500	79.71744	10.41000	79.21543	0.00	0	0.00			
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.63356		101.61474	0.00	0	0.00			
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.65653		101.63744	0.00	0	0.00			
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.71392		101.69413	0.00	0	0.00			
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.80579		101.78488	0.00	0	0.00			
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.87468		101.85294	0.00	0	0.00			
FS1D1	On 20/03/2038	Spot Bond	0.00000	102.17315		102.14778	0.00	0	0.00			
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.45411		100.43431	0.00	0	0.00			
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.30981		100.28983	0.00	0	0.00			
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.47085		100.45032	0.00	0	0.00			
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.48943		100.46809	0.00	0	0.00			
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.50491		100.48289	0.00	0	0.00			
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.57292		100.54791	0.00	0	0.00			
FS3A1U	On 20/02/2016	Spot Bond	100.00000	54.13741	100.00000	54.00626	0.00	0	0.00			
FS3A2U	On 20/02/2018	Spot Bond	100.00000	9.08275	100.00000	9.06075	0.00	0	0.00			
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.52383	100.00000	1.52014	0.00	0	0.00			
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.25566	100.00000	0.25504	0.00	0	0.00			
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS4A1U	On 20/03/2018	Spot Bond	100.00000		10.53108	100.00000	10.50557				0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.76682	100.00000	1.76254				0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.29642	100.00000	0.29571				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		101.35700		101.33611				0	0.00
GFC04	On 11/04/2017	Spot Bond	9.49500		101.56572	9.53500	101.47403				0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		101.09986		101.07985				330,000,000	165,000,000.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.36624		100.34571				0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.37102		100.35023				0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.40207		100.37953				0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.44016		100.41549				0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.46391		100.43791				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		100.56785		100.55010				0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.70891	100.00000	9.68540				0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		20.05072	100.00000	20.00215				0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.02445	100.00000	10.99774				0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		11.16608	100.00000	11.13122				0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.89799			100.87777			0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.93309			100.91208			0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.97663			100.95463			0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.03704			101.01367			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	101.06351			101.04405			600,000,000	310,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.20953			101.18888			0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.65914			100.64104			0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.01906			99.99989			0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.48876			100.46645			0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	101.66644			101.64609			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	102.11036			102.08912			0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	101.02312			100.99746			0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	10.19373			100.00000	10.16903			0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.13587			101.11665			0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	99.94207			99.92261			0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.81748			100.79661			0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.82697			100.80585			0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	101.41764			101.39992			0	0.00
HILC21	On 07/08/2015	Spot Bond		0.00000	100.63883			100.62108			0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000			100.00000	0.00000			0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000			100.00000	0.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		101.13502			101.11376			0	12,300,000,000.00
HMS1B9	On 19/07/2015	Spot Bond	7.47024	92.68088		7.50951	92.60174				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		101.18543			101.16321			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.47032	104.41639		8.50949	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		101.25021			101.22675			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.92053	104.41639		8.95966	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		101.32934			101.30437			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		101.22442			101.20273			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.40658			101.38249			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.71868			100.69635			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.92100		10.00000	109.89300				0	0.00
HPF05	On 17/02/2017	Spot Bond	9.37500	103.90024		9.41500	103.81249				0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.56675			100.54201			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.53280			100.50955			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.59000	108.27132		8.63500	108.05707			0.00	75,591,992,200	38,495,996,100.00
HWAY23	On 07/12/2023	Spot Bond	2.07500	276.38392		2.08500	276.04282			0.00	0	2,200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
HWAY24	On 07/12/2024	Spot Bond	2.07500	282.56324	2.08500	282.19520					0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.79500	98.67964	9.86000	98.11903					0.00	3,060,000,000	2,230,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.83500	98.26343	9.90000	97.69726					0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	39.21022	100.00000	39.11523					0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	94.48918	100.00000	94.24815					0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	43.20635	100.00000	43.10054					0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	34.64794	100.00000	34.56401					0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	109.92100	10.00000	109.89300					0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.75000	119.18927	1.75000	119.12682					0.00	25,046,000,000	10,171,589,300.00
I2038	On 31/01/2038	Spot Bond	1.97500	122.52744	1.92000	123.66072					0.00	19,232,000,000	05,188,760,400.00
I2046	On 31/03/2046	Spot Bond	2.06000	120.58626	2.07000	120.25945					0.00	23,710,000,000	89,073,347,200.00
I2050	On 31/12/2050	Spot Bond	1.99000	131.96734	1.99000	131.89733					0.00	20,132,000,000	55,138,455,400.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.65431		101.63572					0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.14000	103.26420	8.18000	103.21252					0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.24500	106.61872	8.28500	106.49569					0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.96000	102.92961	8.00000	102.86273					0.00	1,125,555,200	562,777,600.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.81203		100.79129					0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.30000	132.24914	1.30000	132.18148					0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.27500	133.32895	2.27500	133.25718					0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	102.06707		102.04680					0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.36500	102.66133	8.40500	102.53939					0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	99.94851		99.93121					0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.58687		100.56798					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
IBL43	On 15/11/2015	Spot Bond		0.00000	100.61996			100.60023			0	490,000,000.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.92100		10.00000	109.89300			0	0.00
IBL45	On 21/12/2018	Spot Bond		8.98500	96.88627		9.03000	96.73193			28,138,907,800	14,069,453,900.00
IBL46	On 15/01/2020	Spot Bond		9.47000	94.83806		9.51500	94.65770			12,749,352,600	6,374,676,300.00
IBL48	On 19/03/2016	Spot Bond		0.00000	99.91055			99.89227			0	0.00
IBL49	On 02/04/2018	Spot Bond		8.97500	97.41386		9.01500	97.29552			0	0.00
IBL50	On 02/08/2020	Spot Bond		9.52000	101.56977		9.56500	101.36594			0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.76084			100.74119			0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	99.91104			99.89096			0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	101.93689		7.94000	101.87249			0	0.00
IBL55	On 31/07/2018	Spot Bond		8.76500	101.17769		8.81000	101.03388			0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.95274			100.93066			0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.58589			100.56639			0	0.00
IBL58	On 13/02/2017	Spot Bond		8.01500	103.55736		8.05500	103.47298			0	0.00
IBL59	On 17/02/2019	Spot Bond		8.72500	104.40290		8.77000	104.23773			0	0.00
IBL60	On 17/02/2024	Spot Bond		9.86000	105.49823		9.90500	105.20805			0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	101.45288			101.43308			0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.95892			100.93953			0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.77623			100.75643			0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.89171			100.87158			0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.90956			100.88901			0	0.00
IBL66	On 12/03/2018	Spot Bond		0.00000	99.99999			99.98115			0	0.00
IBL67	On 31/01/2022	Spot Bond		3.00500	127.63927		3.00500	127.56803			0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00962		100.00000	0.00960			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IDCG01	On 22/10/2016	Spot Bond	0.00000		101.05522			101.03611			0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		101.03226			101.01221			0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.50500		96.33653	9.55000	96.13209				0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.39085			100.37028			0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.27127			100.25007			0	0.00
IDCG06	On 24/11/2024	Spot Bond	10.18000		96.71544	10.24000	96.34049				36,955,765,000	18,477,882,500.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.81710	5.00000	101.80321				0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.73130	5.00000	100.71771				0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.97331	4.00000	100.96244				0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.60782	4.00000	100.59694				0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		46.95512	100.00000	46.84013				0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		46.77018	100.00000	46.65563				0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		46.77018	100.00000	46.65563				0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		104.95157	9.20000	104.92577				0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.59694			100.57306			0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.25830	100.00000	7.24072				0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.72708			100.69935			0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		96.46092	100.00000	96.21231				0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		15.09827	100.00000	15.06129				0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		21.17701	100.00000	21.12570				0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.57753	100.00000	1.57451				0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.96366	100.00000	9.93926				0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.82951	100.00000	9.80571				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IN286U	On 15/07/2019	Spot Bond	100.00000	10.96299	100.00000	10.93615				0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	32.14033	100.00000	32.06161				0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	93.11224	100.00000	92.87532				0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000	85.48009	100.00000	85.28037				0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000	84.29561	100.00000	84.10138				0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000	96.92227	100.00000	96.66987				0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000	96.96992	100.00000	96.71740				0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000	93.58974	100.00000	93.35038				0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000	89.47108	100.00000	89.18523				0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000	83.14351	100.00000	82.95455				0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000	83.74866	100.00000	83.50089				0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000	84.49074	100.00000	84.29561				0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000	99.94742	6.40000	99.96494				0	0.00
INA525	On 17/06/2015	Spot Bond	6.40000	99.85992	6.40000	99.84244				0	0.00
INA529	On 14/07/2015	Spot Bond	6.45000	99.38531	6.45000	99.36786				0	0.00
INA530	On 21/07/2015	Spot Bond	6.45000	99.26328	6.45000	99.24587				0	0.00
INA531	On 28/07/2015	Spot Bond	6.45000	99.14154	6.45000	99.12418				0	0.00
INA533	On 11/08/2015	Spot Bond	6.60000	98.87365	6.60000	98.85598				0	0.00
INA534	On 18/08/2015	Spot Bond	6.60000	98.75007	6.60000	98.73244				0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000	98.38116	6.60000	98.36366				400,000,000	400,000,000.00
ING114	On 31/12/2015	Spot Bond	0.00000	101.88102		101.85525				0	0.00
ING115	On 31/03/2016	Spot Bond	10.91415	102.88833	10.93144	102.75957				0	0.00
ING116	On 31/03/2016	Spot Bond	10.91415	102.23252	10.93144	102.10458				0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	101.94054		101.91715				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING138	On 22/03/2017	Spot Bond	0.00000		101.90332			101.88040			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.23091		6.50000	101.21322			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		102.03300			102.00823			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		93.36489			93.36489			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		99.93853			99.91805			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		101.15528			101.13571			1,200,000,000	600,000,000.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.92100		10.00000	109.89300			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		101.88306			101.85931			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		103.91830			103.89667			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		101.05728			101.03876			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		98.35407			98.33578			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		98.21595			98.19756			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000		74.94867		100.00000	74.79508			0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000		100.50137			100.48048			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.88505			100.85644			0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000		91.93955		100.00000	91.70854			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.92100		10.00000	109.89300			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		101.26709			101.24618			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		101.28341			101.26223			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.65000		101.67186		8.69000	101.58148			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		101.49195			101.47124			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		101.52736			101.50615			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		101.55099			101.52945			0	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		101.19355			101.17317			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		101.25361			101.23219			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		101.21730			101.19651			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		101.03097			101.01319			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.85500	98.43189		9.90000	98.21030				3,700,000,000	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.90625			101.88643			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.93500	103.71189		8.97500	103.60489				6,001,421,000	1,650,710,500.00
IPL7	On 05/04/2018	Spot Bond	0.00000		101.38543			101.36409			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.36378			101.34236			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		99.77093			99.75002			0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		99.77083			101.95039			0	0.00
IV014	On 22/06/2015	Spot Bond	8.05500	99.77981		8.08000	105.01678				0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		101.10083			101.07858			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.09779			100.02248			0	0.00
IV017	On 31/01/2022	Spot Bond	3.55500	127.96685		3.55500	127.89352				0	0.00
IV019	On 31/03/2028	Spot Bond	3.62000	148.95367		3.62000	148.86820				0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		101.68421			101.66039			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.42240			101.39888			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.28593			101.26187			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		99.99981			99.97788			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		101.81557			101.79208			0	0.00
IV030	On 31/01/2025	Spot Bond	3.75000	108.08318		3.75000	108.02066				0	0.00
IV030A	On 31/01/2025	Spot Bond	3.75000	108.08318		3.75000	108.02066				0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.02288			99.99982			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV032	On 14/08/2023	Spot Bond	0.00000		100.72690			100.70182			0	0.00
IV08	On 30/04/2018	Spot Bond	10.52500		109.38172		10.57000	109.23621			0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		103.02882			103.00202			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.72000		141.88098		3.72000	141.79919			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		88.37772		100.00000	88.16425			0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		85.48009		100.00000	85.28037			0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		84.10138		100.00000	83.90805			0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000		99.98247		6.40000	99.85992			0	0.00
IVA528	On 09/07/2015	Spot Bond	6.40000		99.61573		6.45000	99.61274			0	0.00
IVA529	On 16/07/2015	Spot Bond	6.45000		99.49015		6.45000	99.49015			0	0.00
IVA530	On 23/07/2015	Spot Bond	6.45000		99.36786		6.45000	99.36786			0	0.00
IVA531	On 30/07/2015	Spot Bond	6.45000		98.76089		6.45000	98.76089			0	0.00
IVA534	On 20/08/2015	Spot Bond	6.60000		98.71481		6.60000	98.69720			0	0.00
IVA537	On 03/09/2015	Spot Bond	6.60000		98.46874		6.60000	98.45121			0	0.00
IVA538	On 10/09/2015	Spot Bond	6.60000		98.34617		6.60000	98.32868			0	0.00
IVA539	On 17/09/2015	Spot Bond	100.00000		79.00433		100.00000	100.00000			0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.06499			101.04608			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.92100		10.00000	109.89300			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.08919			101.06999			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.32250			101.30213			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.45235			100.43263			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.47110			100.44848			0	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		100.23249			100.21129			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		101.26718			101.24628			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		101.27534			101.25430			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		101.29167			101.27036			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		101.21817			101.19810			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		101.12782			101.10670			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.93349			100.91240			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		99.86177			99.84176			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.57621			100.55557			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.32923			100.30971			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.32602			100.30669			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		101.43347			101.41164			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		101.00549			100.98515			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		99.87216			99.85363			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		101.57353			101.55234			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		101.61391			101.59216			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		101.61390			101.59215			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.32500		103.63935		9.37000	103.46306			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		16.19285		100.00000	16.15662			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.31047		100.00000	11.28278			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		101.09971			101.08027			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.52500		102.77341		9.57000	102.54312			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.95121			100.92971			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.59788			100.57728			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
IVC043	On 15/09/2015	Spot Bond		0.00000	99.94605			99.92794			0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	104.61630			104.59699			0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.96550			100.94598			0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	101.99022			101.96998			0	0.00
IVC047	On 27/10/2015	Spot Bond		6.85500	101.13775		6.88000	101.10992			0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.83017			100.80775			0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.48889			100.46659			0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.19878			100.17647			0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	100.86667			100.84451			0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	100.65957			100.63901			0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	100.71980			100.69733			0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	100.18570			100.16487			800,000,000	400,000,000.00
IVC055	On 26/03/2020	Spot Bond		0.00000	101.74284			101.72083			0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	100.90364			100.88324			0	0.00
IVC059	On 09/06/2016	Spot Bond		0.00000	100.00000		100.00000	49.01954			0	3,000,000,000.00
JAS01	On 31/01/2018	Spot Bond		0.00000	101.10969			101.08392			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.94506			100.92319			0	300,000,000.00
JDG03	On 15/04/2016	Spot Bond		0.00000	101.07943			101.05773			0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	54.00626		100.00000	53.87543			0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	102.12557			102.12862			5,000,000,000	5,000,000,000.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.12292			100.10295			0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	99.93780			99.91689			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.08786			100.06588			0	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		88.34951		100.00000	88.13559			0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		102.41875			102.39430			0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.01278			100.98685			0	0.00
KW01	On 31/10/2027	Spot Bond	8.73000		137.22522		8.79000	136.63585			450,221,800	225,110,900.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.61102			101.59100			0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		99.94264			99.92133			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.20990			100.13872			0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		99.80286			99.78373			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		101.31151			101.28930			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.47000		97.41491		10.51500	97.23376			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		102.84223		9.71000	102.81530			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.91554			100.89434			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.96500		99.99780		9.00500	99.89733			6,520,000,000	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.09500		97.90476		9.13500	97.78579			2,800,000,000	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	10.14000		99.11005		10.18500	98.90954			1,160,000,000	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		99.99962			99.97769			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		99.91407			99.88525			0	0.00
LHL02	On 13/12/2015	Spot Bond	7.87500		101.33748		7.90000	101.30367			2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		99.90612			99.87464			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.53691			100.50688			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.49560			100.47398			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.51185			100.48940			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.54846			100.52440			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.56919			100.55003			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MAQ065	On 14/12/2015	Spot Bond	0.00000		99.94223			99.92299			0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000		99.52985			99.51244			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000		99.17245			99.15521			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000		98.95195			98.93448			0	0.00
MAQ072	On 10/09/2015	Spot Bond	0.00000		100.00000		100.00000	80.04386			23,600,000,000	21,200,000,000.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		101.84237			101.80889			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		101.85594			101.82233			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		101.95445			101.92698			0	0.00
MBC024	On 05/09/2015	Spot Bond	0.00000		98.51453			98.49706			44,000,000,000	13,400,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.51777			101.49856			800,000,000	400,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		102.21522			102.19509			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		101.54841			101.52934			0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.20155			100.18427			0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.44389			100.42415			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		101.17765			101.15844			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.69407			100.67537			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.69968			100.68029			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.71532			100.69549			0	100,000,000.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.07579			100.05684			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		101.15122			101.13172			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		101.23442			101.21407			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		62.46637		100.00000	62.31504			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBP29U	On 23/09/2017	Spot Bond	100.00000		22.85991		100.00000	22.80393			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		22.14042		100.00000	22.08619			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		22.22828		100.00000	22.17385			0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		21.35428		100.00000	21.30254			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		22.33662		100.00000	22.28251			0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		100.89164			100.87151			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.98500		101.54542		9.03000	101.37723			1,080,000,000	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	9.00500		101.07122		9.05000	100.90366			0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		101.34437			101.32355			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		103.36936			103.34729			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		103.51929			103.49620			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.18000		102.07712		8.22000	102.00551			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.97500		105.15769		9.02000	104.99654			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.78000		105.45078		9.82500	105.20737			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		101.64502			101.62607			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.70245			101.68280			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.82000		103.82282		9.86500	103.63866			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.02500		102.37809		7.05000	102.35214			5,365,084,000	8,182,542,000.00
MIIL02	On 31/05/2017	Spot Bond	9.10500		99.71738		9.14500	99.62271			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		99.90349			99.88399			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.65500		104.13034		9.70000	103.90610			11,341,209,400	5,670,604,700.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.25671			100.23322			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		32.92734		100.00000	32.84757			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond	8.80500	99.70597	8.84500	99.61185	0.00	280,000,000	140,000,000.00			
MTN03	On 13/07/2015	Spot Bond	6.97500	104.06354	7.00000	104.04150	0.00	0	0.00			
MTN04	On 13/07/2017	Spot Bond	8.79500	106.67624	8.83500	106.57481	0.00	1,020,000,000	510,000,000.00			
N4A211	On 14/08/2020	Spot Bond	100.89771	6.85330	100.89771	6.83657	0.00	0	0.00			
N4A302	On 14/08/2020	Spot Bond	100.61875	6.94247	100.61875	6.92557	0.00	0	0.00			
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
N5A16	On 20/06/2016	Spot Bond	0.00000	100.00000	100.00000	39.14632	0.00	22,100,000,000	60,000,000,000.00			
N5B23	On 20/06/2023	Spot Bond	0.00000	100.00000	100.00000	8.15469	0.00	95,006,000,000	90,236,000,000.00			
N5C23	On 20/06/2023	Spot Bond	0.00000	100.00000	100.00000	8.15469	0.00	50,800,000,000	48,000,000,000.00			
N5D23	On 20/06/2023	Spot Bond	0.00000	100.00000	100.00000	9.28910	0.00	0	25,200,000,000.00			
N5E23	On 20/06/2023	Spot Bond	0.00000	100.00000	100.00000	10.23618	0.00	8,400,000,000	8,400,000,000.00			
N5F23U	On 20/06/2023	Spot Bond	100.00000	11.24250	100.00000	11.01673	0.00	8,400,000,000	8,400,000,000.00			
N5G23U	On 20/06/2023	Spot Bond	100.00000	12.03906	100.00000	11.79729	0.00	5,700,000,000	5,700,000,000.00			
NAM01	On 19/11/2022	Spot Bond	9.22500	95.41758	9.27000	95.16395	0.00	500,000,000	450,000,000.00			
NBK10A	On 25/07/2016	Spot Bond	7.66500	101.82742	7.70500	101.76424	0.00	0	0.00			
NBK11A	On 28/11/2020	Spot Bond	9.34000	98.59119	9.38500	98.37985	0.00	39,854,742,600	19,927,371,300.00			
NBK12A	On 19/03/2021	Spot Bond	9.10500	103.35390	9.15000	103.12891	0.00	0	0.00			
NBK13A	On 19/03/2024	Spot Bond	9.56000	103.21339	9.60500	102.92258	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
NBK13B	On 21/02/2017	Spot Bond	0.00000		101.32400			101.30440			0	21,400,000.00
NBK14A	On 26/06/2021	Spot Bond	9.46500		103.51518		9.51000	103.28669			0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.36758			100.34831			0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.70500		98.49102		9.75000	98.25419			0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		101.40039			101.38033			0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.33000		97.74058		10.39000	97.36576			27,854,847,000	10,427,423,500.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		101.02358			101.00493			0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.51000		97.78434		10.57000	97.38415			1,000,000,000	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.39156			100.37245			0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.45000		99.53237		9.49500	99.33292			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		101.40520			101.38642			0	0.00
NBK19A	On 01/06/2022	Spot Bond	9.85500		99.21739		9.90000	98.97000			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		101.28403			101.26488			0	0.00
NBK20A	On 01/06/2026	Spot Bond	10.58000		98.89555		10.64000	98.48834			18,759,271,400	9,379,635,700.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		101.59833			101.57769			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.62634			100.60658			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.63469			100.61425			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.65144			100.63045			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.68098			100.65974			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.69731			100.67482			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		101.15450			101.13198			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		100.22530			100.20449			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.85500		103.42964		6.88000	103.40387			1,480,000,000	740,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.28147			100.26369			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond		9.00500	111.16628		9.05000	110.97583			13,574,065,200	5,087,032,600.00
NBK4	On 28/10/2024	Spot Bond		10.90500	37.88302		10.96500	37.68062			0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	101.20679			101.18415			0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.71000	103.26453		7.75000	103.21308			0	7,800,000,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	101.64252			101.62280			1,875,925,600	937,962,800.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	96.84011			96.82163			0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.21054			100.18932			0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.96715			100.94581			0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.95135			100.92985			0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	93.31222			93.29311			0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	101.33352			101.31449			0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.62010			100.59788			0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	99.80235			99.78219			0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	99.81309			99.79401			0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	102.02333			102.00215			0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	99.81965			99.80123			0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	99.80686			99.78759			4,600,000,000	2,300,000,000.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	99.80700			99.78774			0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.86655			100.84650			0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	99.77766			99.75549			0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.07500	105.75560		10.13500	105.37612			0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	99.77902			99.75699			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
NCLN85	On 20/03/2024	Spot Bond	10.11000	104.61482		10.17000	104.22636			0.00	11,255,562,400	5,627,781,200.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	99.77766			99.75549			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	99.80004			99.78008			0.00	1,000,000,000	500,000,000.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	99.83997			99.82000			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	99.77548			99.75309			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	99.77275			99.75008			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000	100.20825			100.18738			0.00	0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000	101.35929			101.33830			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	6.96500	103.35689		6.99000	103.33073			0.00	16,132,200	8,066,100.00
NED13	On 25/07/2023	Spot Bond	0.00000	101.10151			101.07716			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	99.05764			99.03360			0.00	0	200,000,000.00
NED15	On 08/04/2024	Spot Bond	10.18500	103.58126		10.23000	103.29250			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.13820			100.11413			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	101.34632			101.32290			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	101.36970			101.34523			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	101.20003			101.18153			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	117.05389		9.44500	117.02453			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.32476			100.29931			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.92100		10.00000	109.89300			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.22500	169.17668		2.23500	169.06139			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.61000	110.64929		2.61000	110.58873			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000	184.91726		3.45000	184.81772			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	3.00000	106.83616		3.00000	106.77309			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
NILB14	On 31/03/2028	Spot Bond	3.21000	139.63187	3.21000	139.55328			0.00		0	0.00
NILB15	On 31/03/2028	Spot Bond	3.12000	151.10449	3.12000	151.01877			0.00		0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.87000	105.51231	8.91500	105.30297			0.00		8,291,183,800	4,145,591,900.00
NQ1A10	On 22/05/2020	Spot Bond	9.50000	104.24439	9.54500	104.03815			0.00		0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.56480		100.54458			0.00		0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.40602		100.38651			0.00		0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.42023		100.40005			0.00		0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.41173		100.39196			0.00		0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000	100.43666		100.41569			0.00		0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.70000	105.28542	9.74500	105.02618			0.00		0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.42873		100.40814			0.00		0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.42307		100.40275			0.00		0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000	100.46090		100.43877			0.00		0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.90000	104.23265	9.94500	104.02700			0.00		0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.43439		100.41354			0.00		0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.43723		100.41624			0.00		0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000	100.48520		100.46190			0.00		0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.54161		100.51561			0.00		0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.50725		100.48290			0.00		0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.44572		100.42432			0.00		0	0.00
NRA018	On 30/11/2018	Spot Bond	8.77500	110.59181	8.82000	110.42543			0.00		0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.55500	115.45165	9.60000	115.16678			0.00		35,175,323,000	18,187,661,500.00
NRA023	On 31/05/2023	Spot Bond	2.12000	172.29847	2.13000	172.09070			0.00		0	8,700,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	10.48000	113.01384		10.54000	112.51629			0.00 81,627,419,400	43,213,709,700.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.24208			101.22159			0.00 0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.02097			101.00207			0.00 0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	99.82586			101.72562			0.00 0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.16804			100.14723			0.00 0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.33761			100.31632			0.00 0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.36673			100.34219			0.00 0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.44703			100.41711			0.00 0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.95392		100.00000	16.91284			0.00 0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	92.36045		100.00000	92.13012			0.00 0	0.00
OML01	On 27/10/2015	Spot Bond	6.86500	101.83596		6.89000	101.80792			0.00 1,000,000,000	500,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.33173			100.30855			0.00 0	0.00
OML03	On 27/11/2024	Spot Bond	10.02000	97.69689		10.06500	97.51503			0.00 0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000	99.84863			99.82674			0.00 0	0.00
OML05	On 19/03/2025	Spot Bond	10.18500	100.64966		10.23000	100.45740			0.00 6,000,000,000	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.74000	100.36577		10.78500	100.12746			0.00 3,000,000,000	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.33000	100.31089		11.39000	99.93763			0.00 2,000,000,000	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	36.37013		100.00000	36.28202			0.00 0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	99.65000			99.60000			0.00 0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.92100		10.00000	109.89300			0.00 0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	102.01904			101.99925			0.00 0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000	100.08121			100.00989			0.00 0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000	100.73976			100.72054			0.00 0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000	100.58118			100.56096			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	
PPC001	On 28/03/2016	Spot Bond	0.00000		101.61253			101.59271			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.66921			101.64829			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		101.08459			101.06359			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.75500		104.90057	9.80000		104.67047			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.89358			100.87388			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.91797			100.89773			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.92895			100.90846			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.95334			100.93230			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.05813			101.03474			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.08248			101.05855			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.97634			100.95372			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.15000		43.13873	8.21000		42.86834			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	5.87500		105.14226	5.90000		105.11878			0.00	50,236,763,800	83,618,381,900.00
R158P	On 15/09/2015	Spot Bond	6.54000		98.32630	6.58000		98.29881			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.64000		111.38863	6.68000		111.31832			0.00	97,836,763,400	161,856,040,700.00
R159P	On 15/09/2016	Spot Bond	6.47000		92.30116	6.51000		92.24012			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.33000		115.62596	8.39000		115.11545			0.00	05,913,992,100	112,276,102,200.00
R187P	On 21/12/2026	Spot Bond	8.07000		40.18117	8.13000		39.90629			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.99000		37.48411	8.05000		37.20619			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.71500		283.47819	1.72500		283.13016			0.00	31,733,800,000	22,438,918,500.00
R202	On 07/12/2033	Spot Bond	1.82000		232.06678	1.82000		231.94488			0.00	03,062,486,600	116,537,300,500.00
R2023	On 28/02/2023	Spot Bond	8.16000		99.85705	8.20500		99.58532			0.00	43,508,836,400	109,585,445,600.00
R203	On 15/09/2017	Spot Bond	7.24500		104.03631	7.28500		103.93300			0.00	34,675,971,600	107,608,658,900.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R2030	On 31/01/2030	Spot Bond	8.71000	97.08938		8.77500	96.55834			0.00	69,865,088,900	67,176,984,100.00
R2032	On 31/03/2032	Spot Bond	8.80500	96.80301		8.87000	96.23776			0.00	85,941,314,600	81,417,920,000.00
R2037	On 31/01/2037	Spot Bond	8.89000	99.36235		8.95500	98.73966			0.00	31,149,235,200	66,944,506,100.00
R204	On 21/12/2018	Spot Bond	7.55500	101.16085		7.60000	101.00214			0.00	18,383,130,600	93,036,008,700.00
R2044	On 31/01/2044	Spot Bond	8.98000	100.81735		9.05000	100.09489			0.00	56,510,927,600	38,213,698,600.00
R2048	On 28/02/2048	Spot Bond	8.97500	100.08404		9.04500	99.34415			0.00	81,191,977,100	47,936,446,900.00
R207	On 15/01/2020	Spot Bond	7.82000	100.78993		7.86500	100.60004			0.00	59,327,268,700	09,403,815,300.00
R208	On 31/03/2021	Spot Bond	7.95500	95.81740		8.00000	95.59819			0.00	70,479,076,600	29,719,388,800.00
R209	On 31/03/2036	Spot Bond	8.84500	76.74004		8.91000	76.22801			0.00	50,084,237,100	17,867,710,100.00
R210	On 31/03/2028	Spot Bond	1.72000	175.91932		1.72000	175.82740			0.00	8,732,000,000	73,062,983,200.00
R211	On 31/01/2017	Spot Bond	0.60000	133.73088		0.60000	133.66504			0.00	10,591,166,400	24,721,452,100.00
R212	On 31/01/2022	Spot Bond	1.70500	137.97391		1.70500	137.90179			0.00	25,332,400,000	68,426,545,100.00
R213	On 28/02/2031	Spot Bond	8.75000	87.16522		8.82000	86.61878			0.00	25,383,981,100	64,438,945,800.00
R214	On 28/02/2041	Spot Bond	8.89500	77.76604		8.96000	77.22747			0.00	03,015,284,000	36,640,452,800.00
R228C	On 15/09/2015	Spot Bond	6.54000	98.32630		6.58000	98.29881			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.46000	95.29410		6.50000	95.24955			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.47000	92.30116		6.51000	92.24012			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.61000	99.83728		6.65000	99.81814			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.48000	96.70907		6.52000	96.67237			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.46000	93.69263		6.50000	93.63898			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.52000	90.68066		6.56000	90.61106			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.22000	86.62269		7.26000	86.53806			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.27000	83.50278		7.31000	83.40500			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.56000	79.89529		7.60500	79.77422			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	
R334C	On 21/12/2018	Spot Bond	7.54000		77.03756		7.58500	76.90418			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.52000		74.29637		7.56500	74.15169			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.51000		71.63529		7.55500	71.48030			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.78000		68.14641		7.82500	67.98393			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.76000		65.66457		7.80500	65.49385			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.87500		62.79187		7.92000	62.61495			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.84500		60.52699		7.89000	60.34341			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.81500		58.36067		7.86000	58.17109			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.78500		56.28815		7.83000	56.09317			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.74500		54.34689		7.79000	54.14693			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.70500		52.49282		7.75000	52.28838			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.27000		48.12701		8.33000	47.86671			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.23000		46.38539		8.29000	46.12122			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.19000		44.72401		8.25000	44.45649			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.15000		43.13873		8.21000	42.86834			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.11000		41.62568		8.17000	41.35284			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.07000		40.18117		8.13000	39.90629			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.03000		38.80174		8.09000	38.52518			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.99000		37.48411		8.05000	37.20619			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		103.06211			103.03868			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		103.68691			103.66080			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		102.52781			102.50410			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000		100.04382			100.02176			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
RCSB1U	On 30/04/2017	Spot Bond	100.00000	29.50472	100.00000	29.43324		0.00		0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	15.13534	100.00000	15.09827		0.00		0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	32.62308	100.00000	34.81698		0.00		0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	88.40354	100.00000	88.19553		0.00		0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	38.45569	100.00000	38.36253		0.00		0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000	19.78445	100.00000	19.73545		0.00		0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	20.81929	100.00000	20.76382		0.00		0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.68802	100.00000	8.66285		0.00		0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	15.82963	100.00000	15.78745		0.00		0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	12.82489	100.00000	12.79071		0.00		0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.86623	100.00000	9.83994		0.00		0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.01935		99.99990		0.00		0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.03316		100.01436		0.00	2,000,000,000	1,100,000,000.00	
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.34197		100.32040		0.00		0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.35916		100.33651		0.00		0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.35119		100.33155		0.00		0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000	101.56164		101.54212		0.00		0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000	101.57572		101.55564		0.00		0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000	100.31458		100.29591		0.00		0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000	100.32772		100.30826		0.00		0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000	100.48606		100.46389		0.00		0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000	100.40339		100.38489		0.00		0	0.00
RED101	On 13/06/2017	Spot Bond	0.00000	100.18940		100.16230		0.00		0	848,400,000.00
RES01U	On 02/03/2018	Spot Bond	100.00000	15.91856	100.00000	15.87999		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
RES02U	On 02/03/2019	Spot Bond	100.00000		11.16687		100.00000	11.13982			0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.25189		100.00000	9.22947			0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.54912		100.00000	8.52841			0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.56741			100.54753			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		101.38025			101.35893			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.82168			100.80009			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.07097			100.09706			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		101.47911			101.45891			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.31636			100.29519			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.08699			100.01425			0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		101.35666			101.33721			0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		101.12049			101.09951			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		88.71808			88.66489			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		83.99884			83.95593			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		92.37257			92.30754			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		91.51509			91.44694			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		102.35100			102.32041			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		84.78607			84.75888			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		95.23103			95.17897			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		106.33103		12.35000	106.29583			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.70277		100.00000	14.66715			0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		99.93399			99.91185			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
RPP01U	On 31/08/2018	Spot Bond	100.00000		5.67174	100.00000	5.65815				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		38.52444	100.00000	38.43009				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		56.82833	100.00000	56.69066				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.80746	100.00000	14.75338				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		41.61457	100.00000	41.51376				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		101.11964		101.04906				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		79.21776		79.20510				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.25500		104.57181	9.30000	104.34202				0.00	1,752,801,600	2,476,400,800.00
RW23	On 10/12/2023	Spot Bond	9.61000		99.47901	9.65500	99.19754				0.00	4,127,039,000	2,063,519,500.00
RW28	On 10/12/2028	Spot Bond	10.01000		101.77396	10.08000	101.23015				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.38054		96.31748				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.84000		104.55548	7.88000	104.47825				0.00	41,773,896,400	20,886,948,200.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		109.92100	10.00000	109.89300				0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.34721		100.32396				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.48500		100.66151	9.52500	100.54948				0.00	51,598,690,400	25,799,345,200.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.87261		101.85136				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.03188		101.01109				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		102.35510		102.33177				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.52592		100.50315				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.12512		101.10230				0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.26535		100.23859				0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		101.16764		101.14176				0.00	0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		100.39886		100.37217				0.00	0	150,000,000.00
SBK23	On 28/05/2027	Spot Bond	11.76000		99.52606	11.80500	99.28675				0.00	4,000,000,000	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SBK9	On 10/04/2018	Spot Bond		9.05500	99.82244		9.10000	99.68919			0.00	25,717,193,000	12,858,596,500.00
SBN27	On 15/09/2015	Spot Bond		7.36500	104.74218		7.39000	104.71469			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.96000	104.58326		8.00000	104.55015			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.12500	104.80641		7.15000	104.77957			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.64500	101.17859		8.68500	101.07510			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.27000	104.76760		7.29500	104.74036			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		8.00000	104.57260		8.04000	104.53937			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	99.94315			99.92409			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	101.44062			101.41868			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.29500	103.19316		8.33500	103.08811			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	101.29651			101.27739			0.00	12,900,000,000	38,910,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	99.80401			101.67675			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	102.90561			102.88343			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.71500	106.86058		9.76000	106.62844			0.00	9,380,573,400	4,690,286,700.00
SBS20	On 15/05/2026	Spot Bond		10.23000	99.58073		10.29000	99.16850			0.00	42,460,486,000	21,230,243,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.64407			100.62098			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.55510			100.53429			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	101.55073			101.52890			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		9.13500	99.58668		9.18000	99.41689			0.00	22,608,347,800	11,304,173,900.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	24.93529		100.00000	24.87950			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.70000	105.59256		9.74500	105.30069			0.00	78,519,330,600	39,189,665,300.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.75238			100.73298			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		9.21000	98.29240		9.25500	98.12194			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
SBS3	On 25/05/2026	Spot Bond	10.24000	87.14405	10.30000	86.76756	0.00	16,132,973,200	8,066,486,600.00			
SBS30	On 12/06/2019	Spot Bond	0.00000	99.49485		99.47696	0.00	0	0.00			
SBS31	On 27/06/2027	Spot Bond	9.98000	98.65332	10.04000	98.21765	0.00	0	0.00			
SBS32	On 19/09/2017	Spot Bond	0.00000	99.87123		99.85256	0.00	0	0.00			
SBS33	On 19/09/2019	Spot Bond	0.00000	99.86746		99.84825	0.00	0	0.00			
SBS34	On 19/09/2024	Spot Bond	10.13000	102.12424	10.19000	101.74255	0.00	2,900,000,000	1,450,000,000.00			
SBS35	On 29/01/2018	Spot Bond	0.00000	100.89163		100.87150	0.00	0	0.00			
SBS36	On 29/01/2020	Spot Bond	0.00000	100.91549		100.89481	0.00	0	0.00			
SBS37	On 29/01/2020	Spot Bond	9.22000	98.32753	9.26500	98.14130	0.00	0	0.00			
SBS38	On 29/01/2025	Spot Bond	10.43000	95.32123	10.49000	94.95560	0.00	6,000,000,000	1,500,000,000.00			
SBS39	On 29/01/2030	Spot Bond	10.90000	94.96293	10.97000	94.46329	0.00	0	0.00			
SBS4	On 16/11/2021	Spot Bond	9.65500	95.65248	9.70000	95.42302	0.00	34,712,342,600	17,356,171,300.00			
SBS9	On 07/07/2016	Spot Bond	7.47000	108.89629	7.51000	108.83249	0.00	1,660,000,000	830,000,000.00			
SBSI11	On 07/12/2023	Spot Bond	2.32500	271.58107	2.33500	271.24467	0.00	0	0.00			
SBSI12	On 31/01/2017	Spot Bond	1.21000	132.43842	1.21000	132.37099	0.00	0	0.00			
SCM10U	On 15/09/2017	Spot Bond	100.00000	24.30036	100.00000	24.24149	0.00	0	0.00			
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
SGI002	On 10/07/2017	Spot Bond	0.00000	101.23541		101.21546	0.00	0	0.00			
SHF01	On 15/12/2016	Spot Bond	100.00000	26.02435	100.00000	25.96130	0.00	0	0.00			
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494		82.63494	0.00	0	0.00			
SHI05	On 31/01/2017	Spot Bond	1.87000	131.05865	1.87000	130.98955	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
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.23091		6.50000	101.21322			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.92174			100.90157			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.59397			101.57257			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		103.16237			103.14055			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.74500		103.96756		8.78500	103.86952			520,000,000	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.66765			100.64679			0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.49818			101.47768			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		99.78857			99.76748			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		34.73208		100.00000	34.64794			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.92100		10.00000	109.89300			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		99.99989			99.98038			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		99.96598			99.94617			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		39.30544		100.00000	39.21022			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		47.71779		100.00000	47.60220			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		39.52465		100.00000	39.42890			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.58500		103.70251		9.62500	103.59628			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		101.20060			101.17756			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.40505			100.38244			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.89000		105.02491		7.93000	104.95752			2,355,786,600	1,177,893,300.00
SLI3	On 15/08/2023	Spot Bond	9.30500		101.15767		9.35000	101.01203			18,759,271,400	9,379,635,700.00
SNT01	On 15/09/2017	Spot Bond	8.64500		101.17859		8.68500	101.07510			8,133,795,600	4,166,897,800.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.45925			100.43830			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.50726			100.48752			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.86103			100.84022			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.43674			100.41671			0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.44846			100.42789			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.35836			100.33559			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.34500		105.64350	8.38500		105.58006			653,196,800	326,598,400.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.34308			101.32360			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		101.19659			101.17580			5,627,779,200	2,813,889,600.00
SSA06	On 16/04/2020	Spot Bond	9.54500		95.58066	9.59000		95.39104			4,280,000,000	2,140,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.24805			100.22536			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		101.77478			101.75235			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.99771			100.97569			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.52500		89.17563	9.57000		88.97109			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.52500		89.17563	9.57000		88.97109			0	0.00
SSN007	On 15/01/2020	Spot Bond	9.24000		95.64070	9.28500		95.45905			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		99.87682			99.85608			0	0.00
SSN009	On 15/09/2017	Spot Bond	8.12500		102.22797	8.16500		102.12454			2,500,000,000	2,500,000,000.00
SSN011	On 31/01/2025	Spot Bond	2.50000		111.70225	2.50000		111.64143			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.86500		97.23633	8.91000		97.08162			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		100.38930	8.50000		100.36636			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.37000		100.60986	10.43000		100.18246			0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.20132			100.18101			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.62000		74.57216	10.69000		74.13376			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		101.12848			101.10696			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		101.15435			101.13376			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN027	On 25/09/2019	Spot Bond	0.00000		101.76473			101.74279			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		101.28977			101.26675			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		99.56349			99.53792			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.38117			100.35980			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		99.88871			99.86648			0	0.00
SSN034	On 02/06/2020	Spot Bond	0.00000		100.22518			100.20246			0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000		99.91269			99.89522			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		98.63838			98.62022			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000		99.31676			99.29924			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000		99.22677			99.24434			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000		99.22650			99.24408			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000		99.33136			99.34895			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000		98.88364			98.86592			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000		98.81953			98.80191			0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000		98.83027			98.81255			0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000		98.83359			98.81592			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000		98.81255			98.79482			0	0.00
SY1245	On 17/06/2015	Spot Bond	0.00000		99.64066			99.63530			0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000		98.75938			98.74165			0	0.00
SY1247	On 28/08/2015	Spot Bond	0.00000		98.63368			98.61594			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SY1248	On 08/09/2015	Spot Bond	0.00000	100.00000		100.00000	80.39648			0.00 07,600,000,000	50,700,000,000.00
SY1249	On 10/09/2015	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00 0	0.00
SZ18	On 30/09/2015	Spot Bond	6.33500	104.25950		6.36000	104.23397			0.00 5,442,000	2,721,000.00
SZ25	On 30/09/2025	Spot Bond	8.98000	101.90403		9.04000	101.48225			0.00 15,210,690,200	7,605,345,100.00
T12A10	On 21/02/2048	Spot Bond	0.00000	100.44553			100.42510			0.00 0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000	100.48006			100.45816			0.00 0	0.00
T12A12	On 21/02/2048	Spot Bond	9.47000	96.10671		9.51500	95.64902			0.00 0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	56.92202		100.00000	56.78413			0.00 0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	101.01977			101.00071			0.00 0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.75397			100.73474			0.00 0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.20234			100.18192			0.00 0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	99.82457			99.80663			0.00 0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	99.81519			99.79630			0.00 0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.43224						0.00 0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000	101.67603			101.63880			0.00 0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000	100.84933			100.83021			0.00 0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000	100.83634			100.81707			0.00 0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.86913			100.84997			0.00 0	0.00
TFS84	On 28/07/2016	Spot Bond	7.89000	104.08592		7.93000	104.02089			0.00 0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	101.07204			101.05148			0.00 0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.10062			101.07952			0.00 0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.12430		7.83000	103.10243			0.00 0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	101.05631			101.03606			0.00 0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.09205			101.07110			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
TH10A6	On 18/07/2017	Spot Bond		0.00000	103.18134			103.15849			0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	101.05631			101.03606			0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	101.09205			101.07110			0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	102.85788		7.16000	102.83790			0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	101.16205			101.13976			0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	101.15634			101.13416			0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	101.29329			101.26847			0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	101.27476			101.25029			0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	101.83275			101.79743			0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	101.76909			101.73501			0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	101.05488			101.03465			0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	101.10062			101.07952			0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.48190		8.73000	103.45747			0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.79555			100.77519			0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	101.09205			101.07110			0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.02500	101.08197		9.07000	100.93954			0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.62821			100.60832			0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	101.11204			101.09123			0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	101.16490			101.14256			0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	101.14920			101.12716			0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	101.16392			101.14211			0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	101.29044			101.26567			0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	101.28475			101.26008			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TH11C3	On 18/07/2041	Spot Bond	0.00000		101.25609			101.23252			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		101.73370			101.70031			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		101.73935			101.70586			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		101.73759			101.70481			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.43966			100.41950			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.45431			100.43348			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.42000		101.93687		9.46500	101.75873			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.44553			100.42510			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.46602			100.44464			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.33000		99.90483		9.37500	99.72892			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.45635			100.43553			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.48006			100.45816			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.44000		98.79511		9.48500	98.62255			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.49231			100.46974			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.49231			100.46974			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.50672			100.48360			0.00	0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		100.50672			100.48360			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.53896			100.51424			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.53896			100.51424			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.55405			100.52877			0.00	0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		100.55346			100.52821			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.72703			100.69366			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.72703			100.69366			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		100.93557			100.90144			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
TH12D4	On 21/02/2048	Spot Bond		0.00000	100.74199			100.70809			0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	101.11349			101.09264			0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.61128		101.06155	6.59494			0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	101.29194			101.27239			0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	101.09187			101.07143			0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	101.47313			101.45325			0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	101.09187			101.07143			0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	101.10628			101.08557			0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	101.11349			101.09264			0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	101.08322			101.06295			0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	101.10628			101.08557			0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	101.18553			101.16331			0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	101.18553			101.16331			0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	101.18553			101.16331			0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	101.30072			101.27630			0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	101.32950			101.30453			0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	101.29352			101.26924			0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	101.86815			101.83287			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000		101.90399			101.86802			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		101.88966			101.85396			0	0.00
TL20	On 22/02/2020	Spot Bond	9.70000		88.26255		9.81500	87.85995			0	500,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		109.92100		10.00000	109.89300			0	0.00
TN17	On 14/11/2017	Spot Bond	8.34500		102.66403		8.38500	102.55399			22,749,192,000	11,424,596,000.00
TN20	On 17/09/2020	Spot Bond	9.68500		105.75134		9.73000	105.53818			40,969,519,800	17,591,759,900.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.66549		100.00000	1.66141			0	0.00
TN23	On 06/11/2023	Spot Bond	9.87000		106.29262		9.91500	106.00342			24,405,085,400	15,792,542,700.00
TN25	On 19/08/2025	Spot Bond	10.09000		99.23561		10.15000	98.84237			54,366,473,200	38,851,231,600.00
TN27	On 14/11/2027	Spot Bond	10.13000		92.10285		10.19000	91.68607			25,949,562,600	13,474,781,300.00
TN30	On 09/10/2030	Spot Bond	10.49000		101.88107		10.55500	101.36360			3,440,000,000	12,720,000,000.00
TN40	On 09/10/2040	Spot Bond	10.81500		101.28839		10.88000	100.70516			5,000,000,000	27,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.03607			100.01805			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.29259			100.27187			0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.58376			100.56284			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.59819			100.57676			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.59962			100.57814			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.67056			100.64652			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.81756			100.78823			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.59894			100.57748			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.92100		10.00000	109.89300			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		101.33144			101.31093			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		101.35844			101.33751			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		101.20014			101.18136			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.95448			100.93452			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.33251		10.00000	100.30475			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.32421		9.75000	100.29716			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.32535		100.00000	10.29784			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		101.73464			101.71445			0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		101.83902			101.81760			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		7.57625		100.00000	7.54558			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		8.07205		100.00000	8.03937			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		101.89690			101.87480			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		8.36954		100.00000	8.33564			0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		101.90848			101.88623			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		8.61743		100.00000	8.58254			0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		102.23120			102.20515			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		11.64181		100.00000	11.59467			0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		102.93780			102.90330			0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		14.96365		100.00000	14.90307			0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		12.65216		100.00000	12.62151			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		99.49729			99.47867			0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		99.25031			99.23202			0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		98.98487			98.96641			0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		98.71118			98.69250			0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		98.44475			98.42601			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TSP175	On 17/09/2015	Spot Bond			0.00000	103.35852			103.31992			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond			0.00000	102.17456			102.13641			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond			0.00000	97.38980			97.37102			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond			0.00000	96.90654			96.88801			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond			0.00000	96.58476			96.56589			0.00	13,300,000,000	11,500,000,000.00
TSP181	On 21/01/2016	Spot Bond			0.00000	95.89757			95.87917			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond			0.00000	95.67508			95.65683			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond			0.00000	95.32659			95.30797			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond			0.00000	95.00498			94.98613			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond			0.00000	94.63441			94.61518			0.00	0	0.00
TSP187	On 25/06/2015	Spot Bond			0.00000	99.78547			99.76897			0.00	0	0.00
TSP188	On 31/03/2016	Spot Bond			0.00000	94.36523			94.34600			0.00	0	0.00
TSP189	On 12/11/2015	Spot Bond			0.00000	97.22347			97.20532			0.00	0	0.00
TSP190	On 12/05/2016	Spot Bond			0.00000	93.61295			93.59388			0.00	0	0.00
TSP191	On 26/05/2016	Spot Bond			0.00000	93.28231			93.26306			0.00	0	0.00
TSP192	On 09/06/2016	Spot Bond			100.00000	50.19026		100.00000	100.00000			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond			100.00000	13.66333		100.00000	13.63023			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond			0.00000	102.42192			102.40329			0.00	0	0.00
TWC089	On 22/06/2015	Spot Bond			0.00000	101.44424			101.42641			0.00	0	0.00
TWC090	On 21/09/2015	Spot Bond			0.00000	101.50296			101.48405			0.00	0	0.00
TWC092	On 10/07/2015	Spot Bond			0.00000	101.06981			101.05198			0.00	0	0.00
TWC093	On 13/07/2015	Spot Bond			0.00000	101.03415			101.01632			0.00	300,000,000	300,000,000.00
TWC094	On 15/07/2015	Spot Bond			0.00000	100.99849			100.98066			0.00	0	0.00
TWC095	On 16/10/2015	Spot Bond			0.00000	100.97717			100.95844			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
TWC096	On 24/07/2015	Spot Bond	0.00000		100.94500			100.92717			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000		100.89274			100.87488			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000		100.58929			100.57072			0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000		100.45034			100.43233			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000		100.32178			100.30390			0	0.00
TWC101	On 26/08/2015	Spot Bond	0.00000		100.18036			100.16232			0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000		100.28822			100.27021			0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000		100.31097			100.29249			0	300,000,000.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		101.15174			101.13188			0	0.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000		100.19953			100.17958			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		101.05798			101.03974			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000		100.18364			100.16528			0	0.00
UG21	On 02/03/2021	Spot Bond	9.35500		108.79278	9.40000	108.56260				102,800,000	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		7.46925	100.00000	7.45430				0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		9.51729	100.00000	9.47652				0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.29684	100.00000	7.28224				0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		9.40872	100.00000	9.36841				0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		102.68257			102.66299			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.63386			100.61405			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		81.29176	100.00000	81.11111				0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		101.52587			101.50605			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		101.53686			101.51651			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	0.00000	100.74067			100.71944			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.74169			100.72044			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.51314			101.49286			8,200,000,000	4,100,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.55362			101.53278			0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000	100.72937			100.70847			0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000	100.08373			100.06278			0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	7.01289		100.00000	6.99885			0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000	9.11358		100.00000	9.07453			0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	6.84048		100.00000	6.82679			0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000	9.00501		100.00000	8.96643			0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00031		100.00000	0.00031			0	0.00
WS04	On 30/05/2016	Spot Bond	7.03000	105.45162		7.07000	105.39358			18,101,460,600	17,627,730,300.00
WS05	On 01/08/2018	Spot Bond	1.14000	243.73304		1.14000	243.60942			688,838,400	344,419,200.00
WSP2	On 28/05/2017	Spot Bond	7.74500	102.60192		7.78500	102.50817			13,751,854,000	10,455,927,000.00
WSP3	On 28/05/2019	Spot Bond	8.11000	103.32355		8.15500	103.14869			0	0.00
WSP4	On 28/05/2020	Spot Bond	8.44500	102.57129		8.49000	102.36658			0	0.00
WSP5	On 28/05/2021	Spot Bond	8.65500	101.94005		8.70000	101.70859			35,496,437,200	17,748,218,600.00
Z014	On 30/06/2015	Spot Bond	5.82500	99.71356		5.85000	99.69640			0	0.00
Z020	On 19/10/2015	Spot Bond	5.75500	98.00659		5.78000	97.98289			0	0.00
Z071	On 01/07/2015	Spot Bond	5.82500	99.69770		5.85000	99.68048			0	0.00
Z083	On 30/09/2019	Spot Bond	7.50000	72.86803		7.54500	72.71767			0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	73.73737		100.00000	73.58871			0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	41.35195		100.00000	41.27350			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
Total for j-Bonds :										0.00	15,765,708,600	5137364006600.00
Grand Total:										0.00	15,765,882,307	5137368266086.00