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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/06/2015

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 04/06/2015	Any day expiry		12.32080	12.32080		12.28500	12.28500		24.98	0	0.00
\$ / R	On 08/06/2015	Any day expiry		12.35460	12.35460		12.28910	12.28910		16.45	0	0.00
\$ / R	On 08/06/2015	Any day expiry	12.01	Put	8.79830	0.00880	15.40550	0.01541	8.798	19.18	0	2,000.00
\$ / R	On 09/06/2015	Any day expiry		12.35020	12.35020		12.29120	12.29120		16.22	0	288.00
\$ / R	On 09/06/2015	Any day expiry	12.28	Put	64.71250	0.06471	93.59580	0.09360	64.713	16.65	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future		12.35650	12.35650		12.29730	12.29730		15.98	39,204	809,854.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	0.00010	0.00000	0.02850	0.00003	0.000	20.40	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	0.00010	0.00000	0.02960	0.00003	0.000	20.47	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	0.00040	0.00000	0.03260	0.00003	0.000	20.64	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	0.00770	0.00001	0.04760	0.00005	0.008	21.28	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	0.01040	0.00001	0.04980	0.00005	0.010	21.35	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	0.23540	0.00024	0.39900	0.00040	0.235	20.21	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	877.07260	0.87707	818.22810	0.81823	877.073	19.43	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	857.15570	0.85716	798.35590	0.79836	857.156	19.31	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	0.65570	0.00066	1.05590	0.00106	0.656	19.31	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	757.78380	0.75778	699.30290	0.69930	757.784	18.71	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	708.28840	0.70829	650.04850	0.65005	708.288	18.41	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	4.28120	0.00428	6.86250	0.00686	4.281	17.72	0	15,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	4.94670	0.00495	7.92200	0.00792	4.947	17.66	0.00	0	1,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.93	Call	438.52960	0.43853	386.18140	0.38618	438.530	17.26	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	18.70450	0.01870	28.78980	0.02879	18.705	17.05	0.00	0	34,801.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Call	375.20450	0.37520	326.08980	0.32609	375.204	17.05	0.00	20,000	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	21.11540	0.02112	32.28980	0.03229	21.115	16.99	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	340.28490	0.34028	293.42310	0.29342	340.285	16.93	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	266.04630	0.26605	225.31370	0.22531	266.046	16.65	0.00	10,000	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.15	Call	250.50700	0.25051	211.31790	0.21132	250.507	16.59	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.22	Call	199.35470	0.19935	165.97230	0.16597	199.355	16.38	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.25	Call	179.11870	0.17912	0.00000	0.00000	179.119	16.28	0.00	10,000	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	147.85650	0.14786	121.56140	0.12156	147.856	16.13	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.39	Call	102.45150	0.10245	0.00000	0.00000	102.451	16.21	0.00	10,000	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	98.43120	0.09843	82.77900	0.08278	98.431	16.27	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	64.90250	0.06490	54.95660	0.05496	64.903	16.84	0.00	0	31,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	208.40250	0.20840	257.65660	0.25766	208.403	16.84	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	49.92000	0.04992	42.54960	0.04255	49.920	17.19	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	41.72020	0.04172	35.74970	0.03575	41.720	17.42	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	36.39100	0.03639	31.32160	0.03132	36.391	17.59	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	6.20350	0.00620	5.74810	0.00575	6.204	19.75	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	2.19470	0.00219	2.09020	0.00209	2.195	21.13	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	0.73660	0.00074	0.71490	0.00071	0.737	22.64	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	0.61760	0.00062	0.60060	0.00060	0.618	22.89	0.00	0	51,500.00
\$ / R	On 25/06/2015	Any day expiry			12.38400	12.38400	12.32470	12.32470		15.46	0.00	0	1,300.00
\$ / R	On 26/06/2015	Any day expiry			12.38610	12.38610	12.32680	12.32680		15.51	0.00	0	4,394.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	0.39120	0.00039	0.45240	0.00045	0.391	19.75	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	1.65600	0.00166	1.93300	0.00193	1.656	18.22	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	157.11380	0.15711	137.80110	0.13780	157.114	15.76	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.48080	0.00048	0.46400	0.00046	0.481	33.98	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.39460	12.39460	12.33520	12.33520		15.32	0.00	0	15,883.00
\$ / R	On 02/07/2015	Any day expiry			12.39880	12.39880	12.33950	12.33950		15.38	0.00	0	0.00
\$ / R	On 02/07/2015	Any day expiry	11.80	Put	23.71870	0.02372	32.52840	0.03253	23.719	14.21	0.00	0	5,500.00
\$ / R	On 02/07/2015	Any day expiry	12.33	Put	175.65390	0.17565	206.71230	0.20671	175.654	15.24	0.00	20,000	13,000.00
\$ / R	On 02/07/2015	Any day expiry	12.60	Call	137.03760	0.13704	121.49620	0.12150	137.038	16.17	0.00	0	5,500.00
\$ / R	On 06/07/2015	Any day expiry			12.40740	12.40740	12.34790	12.34790		15.23	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	236.36740	0.23637	209.66250	0.20966	236.367	15.19	0.00	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry			12.42220	12.42220	12.36260	12.36260		15.20	0.00	0	2,492.00
\$ / R	On 20/07/2015	Any day expiry			12.43700	12.43700	12.37720	12.37720		15.32	0.00	0	2,373.00
\$ / R	On 29/07/2015	Any day expiry			12.45610	12.45610	12.39610	12.39610		15.32	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	2.94460	0.00294	3.27140	0.00327	2.945	16.21	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	6.96720	0.00697	7.95000	0.00795	6.967	14.80	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	204.05530	0.20406	180.99840	0.18100	204.055	16.16	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Call	138.54290	0.13854	0.00000	0.00000	138.543	17.00	0.00	4,600	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Put	652.44290	0.65244	0.00000	0.00000	652.443	17.00	0.00	4,600	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	8.40160	0.00840	8.38390	0.00838	8.402	30.53	0.00	0	300.00
\$ / R	On 25/08/2015	Any day expiry			12.51400	12.51400	12.45360	12.45360		15.28	0.00	0	9.00
\$ / R	On 25/08/2015	Any day expiry	12.17	Call	542.38410	0.54238	500.14280	0.50014	542.384	14.71	0.00	16,000	0.00
\$ / R	On 25/08/2015	Any day expiry	12.50	Call	368.24870	0.36825	0.00000	0.00000	368.249	15.28	0.00	8,000	8,000.00
\$ / R	On 27/08/2015	Any day expiry			12.51830	12.51830	12.45790	12.45790		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	8.76140	0.00876	8.71760	0.00872	8.761	15.85	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	18.98980	0.01899	19.29180	0.01929	18.990	14.94	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	220.16610	0.22017	199.64030	0.19964	220.166	16.68	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	22.45260	0.02245	19.10560	0.01911	22.453	30.17	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.52700	12.52700	12.46640	12.46640		15.34	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.54870	12.54870	12.48790	12.48790		15.34	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.55740	12.55740	12.49660	12.49660		15.31	0.00	28,582	226,155.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	7.85040	0.00785	7.49820	0.00750	7.850	16.19	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,965.94900	1.96595	1,904.78650	1.90479	1,965.949	16.10	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	18.83530	0.01884	18.46510	0.01847	18.835	15.25	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,577.01450	1.57701	1,515.85220	1.51585	1,577.015	15.21	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	19.61450	0.01961	19.25220	0.01925	19.615	15.21	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,414.96130	1.41496	1,353.93040	1.35393	1,414.961	14.82	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	29.24180	0.02924	29.04800	0.02905	29.242	14.76	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	31.63120	0.03163	31.49500	0.03150	31.631	14.67	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	34.87130	0.03487	35.61530	0.03562	34.871	14.56	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	56.42450	0.05642	59.27600	0.05928	56.424	14.42	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	61.60770	0.06161	64.95400	0.06495	61.608	14.40	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,027.49570	1.02750	970.86600	0.97087	1,027.496	14.37	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	70.09570	0.07010	74.26600	0.07427	70.096	14.37	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	73.12390	0.07312	77.59280	0.07759	73.124	14.35	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	105.31490	0.10531	112.97750	0.11298	105.315	14.25	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	715.18750	0.71519	666.71400	0.66671	715.188	14.37	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	157.78750	0.15779	170.11400	0.17011	157.788	14.37	0.00	0	27,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	688.52090	0.68852	641.10040	0.64110	688.521	14.44	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	662.54110	0.66254	616.20660	0.61621	662.541	14.51	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	649.81300	0.64981	604.02860	0.60403	649.813	14.54	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	631.04420	0.63104	586.10040	0.58610	631.044	14.59	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	588.77260	0.58877	545.84220	0.54584	588.773	14.71	0.00	0	840.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	571.30780	0.57131	529.25700	0.52926	571.308	14.76	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.30	Put	274.67220	0.27467	0.00000	0.00000	274.672	14.88	0.00	3,000	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	431.44510	0.43145	397.54200	0.39754	431.445	15.22	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	318.04110	0.31804	292.43770	0.29244	318.041	16.03	0.00	0	1,600.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	287.73560	0.28774	0.00000	0.00000	287.736	16.32	0.00	3,000	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	703.05270	0.70305	742.12370	0.74212	703.053	16.61	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	245.42090	0.24542	224.75450	0.22475	245.421	16.78	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	243.00880	0.24301	222.51300	0.22251	243.009	16.81	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	235.92340	0.23592	215.93620	0.21594	235.923	16.90	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	896.61880	0.89662	0.00000	0.00000	896.619	17.34	0.00	201	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	177.44170	0.17744	161.96010	0.16196	177.442	17.81	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	105.37920	0.10538	95.40500	0.09540	105.379	19.69	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	83.20690	0.08321	75.00040	0.07500	83.207	20.62	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	74.41760	0.07442	66.93590	0.06694	74.418	21.09	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	67.79220	0.06779	60.86530	0.06087	67.792	21.49	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.58810	12.58810	12.52710	12.52710		15.42	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	17.13220	0.01713	15.88420	0.01588	17.132	15.64	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	32.69840	0.03270	31.79680	0.03180	32.698	14.86	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	52.17610	0.05218	53.49910	0.05350	52.176	14.40	0.00	0	1,000.00

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\$ / R	On 28/09/2015	Any day expiry	13.27	Call	233.91270	0.23391	214.93690	0.21494	233.913	17.31	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	129.20840	0.12921	117.56490	0.11756	129.208	19.50	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	40.02440	0.04002	32.22590	0.03223	40.024	29.44	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.59240	12.59240	12.53140	12.53140		15.44	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.65370	12.65370	12.59240	12.59240		15.51	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	26.23700	0.02624	23.86130	0.02386	26.237	15.58	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	45.63850	0.04564	43.57580	0.04358	45.639	14.83	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	247.92770	0.24793	229.01340	0.22901	247.928	17.99	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	57.21180	0.05721	49.97560	0.04998	57.212	28.54	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.71500	12.71500	12.65330	12.65330		15.56	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	34.68420	0.03468	31.32110	0.03132	34.684	15.50	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	56.84740	0.05685	53.70990	0.05371	56.847	14.78	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	258.10930	0.25811	239.20260	0.23920	258.109	18.62	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	60.83560	0.06084	52.22200	0.05222	60.836	27.98	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.74350	12.74350	12.68170	12.68170		15.63	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.75040	12.75040	12.68860	12.68860		15.63	0.00	1,215	98,844.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,848.60900	1.84861	1,782.10480	1.78210	1,848.609	15.16	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	48.20900	0.04821	43.50480	0.04350	48.209	15.16	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,801.97550	1.80198	1,735.38860	1.73539	1,801.975	15.06	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,617.71980	1.61772	1,550.91840	1.55092	1,617.720	14.67	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,437.75660	1.43776	1,372.80280	1.37280	1,437.757	14.28	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	119.27190	0.11927	120.84640	0.12085	119.272	14.09	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	148.87880	0.14888	151.15440	0.15115	148.879	14.11	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	160.64570	0.16065	163.21690	0.16322	160.646	14.11	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	186.16350	0.18616	189.39370	0.18939	186.163	14.12	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	214.42220	0.21442	221.74950	0.22175	214.422	14.13	0.00	0	116,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.04	Call	936.91660	0.93692	885.56740	0.88557	936.917	14.14	0.00	0	1,312.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	895.94570	0.89595	849.48430	0.84948	895.946	14.15	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	866.07070	0.86607	820.40750	0.82041	866.071	14.26	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	486.24900	0.48625	455.85280	0.45585	486.249	16.28	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	455.71630	0.45572	426.78920	0.42679	455.716	16.54	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	427.44150	0.42744	399.91840	0.39992	427.442	16.79	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	367.92400	0.36792	343.69090	0.34369	367.924	17.42	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	354.76420	0.35476	331.24070	0.33124	354.764	17.57	0.00	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	217.41380	0.21741	200.78490	0.20078	217.414	19.80	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	171.80030	0.17180	158.07910	0.15808	171.800	20.96	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	161.66260	0.16166	148.61520	0.14862	161.663	21.28	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	159.45070	0.15945	146.55230	0.14655	159.451	21.35	0.00	0	56,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	133.43390	0.13343	129.67780	0.12968	133.434	24.34	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.77350	12.77350	12.71160	12.71160		15.57	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	41.12910	0.04113	37.10720	0.03711	41.129	15.35	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	65.34780	0.06535	61.49050	0.06149	65.348	14.68	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	262.07720	0.26208	243.46670	0.24347	262.077	19.15	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	65.67480	0.06567	54.93240	0.05493	65.675	27.70	0.00	0	300.00
\$ / R	On 27/01/2016	Any day expiry			12.85910	12.85910	12.79660	12.79660		15.67	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	177.23730	0.17724	179.99470	0.17999	177.237	13.96	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	608.52080	0.60852	0.00000	0.00000	608.521	15.97	0.00	4,600	4,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	282.34490	0.28234	263.98050	0.26398	282.345	19.63	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 12/02/2016	Any day expiry		12.89600	12.89600	12.83340	12.83340		15.73	0.00	0	0.00
\$ / R	11.60	Put	135.27040	0.13527	134.90080	0.13490	135.270	13.79	0.00	0	0	1,000.00	
\$ / R	15.40	Call	214.96950	0.21497	201.03500	0.20104	214.970	21.57	0.00	0	0	1,000.00	
\$ / R		On 25/02/2016	Any day expiry		12.92610	12.92610	12.86330	12.86330		15.79	0.00	0	0.00
\$ / R	11.80	Put	184.08480	0.18408	186.58190	0.18658	184.085	13.84	0.00	0	0	250.00	
\$ / R	14.84	Call	286.10250	0.28610	268.75960	0.26876	286.103	20.20	0.00	0	0	250.00	
\$ / R		On 11/03/2016	Any day expiry		12.96090	12.96090	12.89800	12.89800		15.74	0.00	0	272.00
\$ / R		On 14/03/2016	Foreign Exchange Future		12.96790	12.96790	12.90510	12.90510		15.73	0.00	280	5,359.00
\$ / R	11.05	Put	78.17100	0.07817	72.54280	0.07254	78.171	14.55	0.00	0	0	1,500.00	
\$ / R	11.55	Put	136.57690	0.13658	132.24160	0.13224	136.577	13.82	0.00	0	0	42,370.00	
\$ / R	11.80	Put	188.25670	0.18826	189.91520	0.18992	188.257	13.78	0.00	0	0	1,000.00	
\$ / R	11.83	Put	196.14920	0.19615	198.28320	0.19828	196.149	13.80	0.00	0	0	1,204.00	
\$ / R	11.91	Put	218.28280	0.21828	221.76170	0.22176	218.283	13.86	0.00	0	0	788.00	
\$ / R	11.95	Put	229.94780	0.22995	234.14690	0.23415	229.948	13.89	0.00	0	0	1,000.00	
\$ / R	12.11	Put	280.65670	0.28066	288.01770	0.28802	280.657	14.00	0.00	0	0	786.00	
\$ / R	13.94	Call	454.33550	0.45434	430.43290	0.43043	454.336	18.06	0.00	0	0	788.00	
\$ / R	14.31	Call	388.97260	0.38897	367.67140	0.36767	388.973	18.92	0.00	0	0	43,156.00	
\$ / R	14.59	Call	347.10220	0.34710	327.67020	0.32767	347.102	19.53	0.00	0	0	1,204.00	
\$ / R	15.75	Call	242.73510	0.24274	230.93740	0.23094	242.735	22.43	0.00	0	0	1,000.00	
\$ / R	16.50	Call	235.74940	0.23575	224.15300	0.22415	235.749	25.42	0.00	0	0	1,000.00	
\$ / R	20.23	Call	44.38090	0.04438	37.84510	0.03785	44.381	26.82	0.00	0	0	1,500.00	
\$ / R		On 29/03/2016	Any day expiry		13.00300	13.00300	12.94040	12.94040		15.81	0.00	0	0.00
\$ / R	11.80	Put	191.20330	0.19120	192.71560	0.19272	191.203	13.74	0.00	0	0	250.00	
\$ / R	15.25	Call	295.15690	0.29516	279.04020	0.27904	295.157	20.88	0.00	0	0	250.00	
\$ / R		On 26/04/2016	Any day expiry		13.06860	13.06860	13.00630	13.00630		15.85	0.00	0	0.00
\$ / R	11.80	Put	195.91550	0.19592	196.72310	0.19672	195.915	13.65	0.00	0	0	250.00	
\$ / R	15.66	Call	300.23700	0.30024	288.39310	0.28839	300.237	21.58	0.00	0	0	250.00	
\$ / R		On 27/05/2016	Any day expiry		13.14130	13.14130	13.07930	13.07930		15.99	0.00	0	0.00
\$ / R	11.80	Put	202.35030	0.20235	200.00110	0.20000	202.350	13.62	0.00	0	0	250.00	
\$ / R	16.13	Call	327.24530	0.32725	323.12430	0.32312	327.245	22.88	0.00	0	0	250.00	
\$ / R		On 06/06/2016	Any day expiry		13.16470	13.16470	13.19840	13.19840		15.95	0.00	0	0.00
\$ / R	12.20	Put	326.83060	0.32683	0.00000	0.00000	326.831	13.93	0.00	0	1,000	1,000.00	
\$ / R	15.45	Call	381.58470	0.38158	0.00000	0.00000	381.585	20.87	0.00	0	1,000	1,000.00	
\$ / R		On 09/06/2016	Any day expiry		13.17150	13.17150	13.10920	13.10920		15.96	0.00	0	264.00
\$ / R		On 13/06/2016	Foreign Exchange Future		13.18000	13.18000	13.11760	13.11760		16.08	0.00	500	2,100.00
\$ / R		On 28/06/2016	Any day expiry		13.21180	13.21180	13.14940	13.14940		16.10	0.00	0	0.00
\$ / R	11.80	Put	212.56200	0.21256	209.42250	0.20942	212.562	13.69	0.00	0	0	250.00	
\$ / R	16.62	Call	362.21520	0.36222	350.56770	0.35057	362.215	24.29	0.00	0	0	250.00	
\$ / R		On 27/07/2016	Any day expiry		13.27340	13.27340	13.21080	13.21080		16.23	0.00	0	0.00
\$ / R	11.80	Put	222.69210	0.22269	219.88790	0.21989	222.692	13.77	0.00	0	0	250.00	
\$ / R	17.13	Call	392.79260	0.39279	381.88510	0.38189	392.793	25.65	0.00	0	0	250.00	
\$ / R		On 26/08/2016	Any day expiry		13.33700	13.33700	13.27430	13.27430		16.43	0.00	0	0.00
\$ / R	11.80	Put	231.45170	0.23145	229.09530	0.22910	231.452	13.83	0.00	0	0	250.00	
\$ / R	17.70	Call	373.56520	0.37357	354.17870	0.35418	373.565	25.85	0.00	0	0	250.00	
\$ / R		On 15/09/2016	Any day expiry		13.08560	13.08560	13.08560	13.08560		16.05	0.00	0	259.00
\$ / R		On 19/09/2016	Foreign Exchange Future		13.38790	13.38790	13.32510	13.32510		16.52	0.00	0	0.00
\$ / R		On 28/09/2016	Any day expiry		13.40700	13.40700	13.34420	13.34420		16.52	0.00	0	0.00
\$ / R	11.80	Put	239.30480	0.23930	236.74200	0.23674	239.305	13.85	0.00	0	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 28/09/2016	Any day expiry	18.25	Call	342.55890		0.34256	331.20500	0.33120	342.559	25.49	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.46640		13.46640	13.40340	13.40340		16.60	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	244.93560		0.24494	243.00970	0.24301	244.936	13.86	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	322.71260		0.32271	303.77990	0.30378	322.713	25.43	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.53650		13.53650	13.47330	13.47330		16.75	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	250.79520		0.25080	248.01240	0.24801	250.795	13.86	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	296.65620		0.29666	282.49160	0.28249	296.656	25.26	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.57040		13.57040	13.50720	13.50720		16.73	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.58100		13.58100	13.51780	13.51780		16.82	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	248.24670		0.24825	245.82970	0.24583	248.247	13.72	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	265.96060		0.26596	258.26130	0.25826	265.961	24.76	0.00	0	250.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.35650		12.35650	12.29730	12.29730		15.98	0.00	61	509.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.55740		12.55740	12.49660	12.49660		15.31	0.00	413	550.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.75040		12.75040	12.68860	12.68860		15.63	0.00	0	24.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.96790		12.96790	12.90510	12.90510		15.73	0.00	0	31.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.98170		18.98170	18.85090	18.85090		13.91	0.00	1,391	29,039.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	0.02220		0.00002	0.08890	0.00009	0.022	20.73	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	4.07840		0.00408	3.26360	0.00326	4.078	17.49	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.27730		19.27730	19.14350	19.14350		14.36	0.00	140	4,179.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	126.20250		0.12620	139.60580	0.13961	126.203	13.78	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	161.30330		0.16130	176.61190	0.17661	161.303	13.89	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	255.18860		0.25519	278.03790	0.27804	255.189	14.07	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	228.23140		0.22823	189.82560	0.18983	228.231	15.97	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.56430		19.56430	19.42820	19.42820		14.44	0.00	103	9,289.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	178.17700		0.17818	187.18300	0.18718	178.177	13.65	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	555.31400		0.55531	496.31040	0.49631	555.314	15.44	0.00	0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	448.35320		0.44835	399.61500	0.39962	448.353	16.03	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.89360		19.89360	19.75490	19.75490		14.30	0.00	0	2,035.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09927		0.09927	0.09905	0.09905		13.88	0.00	0	11,732.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10101		0.10101	0.10079	0.10079		12.75	0.00	0	7.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10274		0.10274	0.10251	0.10251		15.07	0.00	0	0.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.93500		13.93500	13.85760	13.85760		15.07	0.00	2,202	148,308.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	0.00040		0.00000	0.00280	0.00000	0.000	19.73	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	0.06930		0.00007	0.14550	0.00015	0.069	20.31	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	7.70050		0.00770	14.35580	0.01436	7.700	16.50	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	219.20120		0.21920	170.64890	0.17065	219.201	15.51	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	40.47340		0.04047	30.13800	0.03014	40.473	16.01	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	0.32500		0.00033	0.26410	0.00026	0.325	22.96	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.17960		14.17960	14.10020	14.10020		14.30	0.00	199	25,819.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	14.85810		0.01486	13.84900	0.01385	14.858	15.22	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	32.30900		0.03231	30.63290	0.03063	32.309	14.26	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	48.07800		0.04808	47.76670	0.04777	48.078	14.03	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	1,211.83060		1.21183	1,132.91980	1.13292	1,211.831	13.92	0.00	0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	283.75490		0.28375	248.57770	0.24858	283.755	15.29	0.00	0	26,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	211.43300		0.21143		184.21720	0.18422	211.433	15.98	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			14.19850		14.19850		14.34000	14.34000		14.37	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	240.71070		0.24071		0.00000	0.00000	240.711	15.81	0.00	1,000	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	892.21070		0.89221		0.00000	0.00000	892.211	15.81	0.00	1,000	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.29340		14.29340		14.34000	14.34000		14.42	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	316.04020		0.31604		0.00000	0.00000	316.040	15.74	0.00	1,000	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	942.64020		0.94264		0.00000	0.00000	942.640	15.74	0.00	1,000	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.41950		14.41950		14.33900	14.33900		14.43	0.00	55	10,593.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	106.40870		0.10641		106.77380	0.10677	106.409	13.51	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	333.50320		0.33350		351.12070	0.35112	333.503	13.62	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	178.82730		0.17883		163.18270	0.16318	178.827	18.90	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.55130		14.55130		14.62000	14.62000		14.52	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	572.93230		0.57293		0.00000	0.00000	572.932	15.15	0.00	1,000	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	551.51790		0.55152		0.00000	0.00000	551.518	15.29	0.00	1,000	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.69680		14.69680		14.61500	14.61500		14.62	0.00	0	3,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.24270		15.24270		15.16280	15.16280		14.75	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			456.82900		456.82900		455.27700	455.27700			0.00	0	124.00
AL37	On 05/11/2015	Index Future			464.28600		464.28600		462.71700	462.71700			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			536.86100		536.86100		533.77300	533.77300			0.00	0	3.00
AL7T	On 05/11/2015	Index Future			545.62400		545.62400		542.49500	542.49500			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			490.62600		490.62600		487.25000	487.25000			0.00	0	510.00
ALBI	On 05/11/2015	Index Future			498.63400		498.63400		495.21200	495.21200			0.00	0	103.00
ALBI	On 04/02/2016	Index Future			507.12600		507.12600		503.63900	503.63900			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.48340		9.48340		9.59380	9.59380		12.10	0.00	0	13,912.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.01580		0.00002		0.00010	0.00000	0.016	23.21	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	0.04660		0.00005		0.02470	0.00002	0.047	19.37	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	1.27960		0.00128		0.71770	0.00072	1.280	16.46	0.00	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	338.33930		0.33834		446.48920	0.44649	338.339	15.17	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	59.87410		0.05987		133.24520	0.13325	59.874	12.10	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	20.64430		0.02064		50.74730	0.05075	20.644	13.61	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.58830		9.58830		9.69930	9.69930		11.71	0.00	0	1,962.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.69190		9.69190		9.80340	9.80340		13.60	0.00	0	41.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.81420		9.81420		9.92670	9.92670		13.34	0.00	0	1,000.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.91320		9.91320		9.87870	9.87870		14.22	0.00	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.06040		10.06040		10.02510	10.02510		11.83	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			13.22830		13.22830		13.14710	13.14710		15.58	0.00	0	7,258.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.49090		13.49090		13.40950	13.40950		14.80	0.00	0	1,607.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.99040		1.99040		1.98290	1.98290		15.02	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			2.01160		2.01160		2.00370	2.00370		14.27	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
DKK / R	On 12/06/2015	Foreign Exchange Future	1.86890		1.86890		1.85700	1.85700		17.51	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.90430		1.90430		1.89200	1.89200		12.50	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	124.32701		124.32701		124.28132	124.28132			0	0.00
EL28	On 05/11/2015	Bond Future	124.78749		124.78749		124.74331	124.74331			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	9.87044		83.22989		9.97898	82.46731			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.96094		80.78761		10.07277	80.01412			0	0.00
ES33	On 04/02/2016	Bond Future	10.04938		82.16454		10.16503	81.37693			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	487.25600		487.25600		484.20600	484.20600			0	457.00
GOVI	On 05/11/2015	GOVI	495.20900		495.20900		492.11900	492.11900			0	27.00
GOVI	On 04/02/2016	GOVI	503.64200		503.64200		500.49300	500.49300			0	0.00
I2025	On 06/08/2015	Bond Future	118.88513		118.88513		119.15572	119.15572			0	16.00
I2025	On 05/11/2015	Bond Future	120.80609		120.80609		121.08316	121.08316			0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2038	On 06/08/2015	Bond Future	123.74443		123.74443		123.69932	123.69932			0	3,627.00
I2038	On 05/11/2015	Bond Future	125.74396		125.74396		125.70029	125.70029			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	121.68151		121.68151		123.24381	123.24381			0	5,722.00
I2046	On 05/11/2015	Bond Future	122.24116		122.24116		123.83071	123.83071			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	131.69768		131.69768		132.29215	132.29215			0	3,821.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
I2050	On 05/11/2015		Bond Future	133.82545	133.82545		134.43191	134.43191			0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
IGOV	On 06/08/2015		Index Future	226.03600	226.03600		226.44100	226.44100			0	1,080.00
IGOV	On 05/11/2015		Index Future	229.72600	229.72600		230.14100	230.14100			0	17.00
IGOV	On 04/02/2016		Index Future	233.63800	233.63800		234.05700	234.05700			0	0.00
ILBI	On 06/08/2015		Index Future	613.96900	613.96900		615.00200	615.00200			0	159.00
ILBI	On 05/11/2015		Index Future	624.07300	624.07300		625.12700	625.12700			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		6.24000	93.76000			0	0.00
JIBAR FUTURE	On 19/08/2015		Jibar Tradeable Future	6.36000	93.64000		6.33000	93.67000			0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.45000	93.55000		6.44000	93.56000			0	0.00
JIBAR FUTURE	On 21/10/2015		Jibar Tradeable Future	6.60000	93.40000		6.56000	93.44000			0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.80000	93.20000		6.77000	93.23000			0	0.00
JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	7.01000	92.99000		6.95000	93.05000			0	2,000.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.08000	92.92000		7.04000	92.96000			0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.36000	92.64000		7.31000	92.69000			0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.58000	92.42000		7.51000	92.49000			0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.74000	92.26000		7.66000	92.34000			0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.85000	92.15000		7.77000	92.23000			0	0.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.12760	0.12760		0.12670	0.12670			0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12740	0.12740		0.12650	0.12650			0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12700	0.12700		0.12610	0.12610			0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.06210	0.06210		0.06170	0.06170			0	22,300.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05890	0.05890		0.05850	0.05850			0	27,500.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05740	0.05740		0.05690	0.05690			0	112,080.00
NZ\$ / R	On 12/06/2015		Foreign Exchange Future	8.78870	8.78870		8.81560	8.81560		16.74	0	0.00
NZ\$ / R	On 01/07/2015		Any day expiry	8.80830	8.80830		8.83400	8.83400		41.20	0	0.00
NZ\$ / R	On 01/07/2015	8.65	Call	397.27760	0.39728		268.72680	0.26873	397.278	32.93	0	10,000.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.85780	8.85780		8.88170	8.88170		10.62	0	500.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.92780	8.92780		8.95320	8.95320		12.54	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.12770	1.12770		1.12690	1.12690			700	1,116.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.12920	1.12920		1.12830	1.12830			0	25,018.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.13090	1.13090		1.13010	1.13010			0	0.00
R186	On 06/08/2015		Bond Future	8.36326	116.94435		8.45652	116.20189		9.61	128	40,704.00
R186	On 06/08/2015	7.65	Call	223.86000	0.22386		161.42000	0.16142	223.860	9.31	0	75.00
R186	On 06/08/2015	7.75	Call	325.77000	0.32577		239.53000	0.23953	325.770	9.35	0	1,000.00
R186	On 06/08/2015	7.85	Call	460.34000	0.46034		344.89000	0.34489	460.340	9.38	0	20.00
R186	On 06/08/2015	8.05	Call	850.86000	0.85086		660.75000	0.66075	850.860	9.45	0	75.00
R186	On 06/08/2015	8.35	Call	1,800.36000	1.80036		1,468.05000	1.46805	1,800.360	9.56	0	20.00
R186	On 06/08/2015	8.45	Put	1,528.62000	1.52862		1,888.24000	1.88824	1,528.620	9.59	0	4,229.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R186	On 06/08/2015	Bond Future	8.46	Put	1,494.08000		1.49408		1,848.67000	1.84867	1,494.080	9.60	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	1,361.12000		1.36112		1,695.68000	1.69568	1,361.120	9.61	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	1,209.57000		1.20957		1,519.56000	1.51956	1,209.570	9.64	0	4,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	875.47000		0.87547		1,124.78000	1.12478	875.470	9.72	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	480.17000		0.48017		641.89000	0.64189	480.170	9.85	0	5,350.00
R186	On 05/11/2015	Bond Future			8.42569		118.83396		8.52219	118.08157		9.50	0	500.00
R186	On 05/11/2015	Bond Future	7.73	Call	921.20000		0.92120		0.00000	0.00000	921.200	9.23	338	169.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,799.13000		3.79913		4,256.76000	4.25676	3,799.130	9.40	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	3,660.19000		3.66019		4,108.31000	4.10831	3,660.190	9.41	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,627.81000		2.62781		2,291.55000	2.29155	2,627.810	9.45	169	169.00
R186	On 05/11/2015	Bond Future	8.35	Put	3,222.70000		3.22270		3,638.83000	3.63883	3,222.700	9.45	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,822.98000		2.82298		3,206.98000	3.20698	2,822.980	9.48	0	6,248.00
R186	On 05/11/2015	Bond Future	8.85	Put	1,585.81000		1.58581		0.00000	0.00000	1,585.810	9.65	338	169.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,252.16000		1.25216		1,472.99000	1.47299	1,252.160	9.72	0	2,600.00
R186	On 04/02/2016	Bond Future			8.48133		115.56009		8.58170	114.79351		9.30	0	5,512.00
R186	On 05/05/2016	Bond Future			8.52659		117.63043		8.63028	116.85423		9.30	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R197	On 06/08/2015	Bond Future			286.36457		286.36457		286.97221	286.97221		0.00	0	997.00
R197	On 05/11/2015	Bond Future			290.99078		290.99078		291.61334	291.61334		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			234.84888		234.84888		235.10050	235.10050		0.00	0	53,356.00
R202	On 05/11/2015	Bond Future			238.64288		238.64288		238.90269	238.90269		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.17918		101.08473		8.26782	100.60142		7.36	0	18,677.00
R2023	On 06/08/2015	Bond Future	9.07	Put	96.31000		0.09631		137.63000	0.13763	96.310	7.75	0	911.00
R2023	On 05/11/2015	Bond Future			8.25080		98.79449		8.34317	98.30508		7.57	0	0.00
R2023	On 04/02/2016	Bond Future			8.31756		100.47789		8.41459	99.97903		7.27	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			7.30138		105.16189		7.40659	104.95888		2.43	0	17,787.00
R203	On 06/08/2015	Bond Future	7.84	Put	97.53000		0.09753		139.20000	0.13920	97.530	2.48	0	5,000.00
R203	On 05/11/2015	Bond Future			7.40003		102.69526		7.51944	102.49079		2.13	0	0.00
R203	On 04/02/2016	Bond Future			7.48882		104.44535		7.62927	104.23618		1.60	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R2030	On 06/08/2015	Bond Future			8.74969		94.16961		8.85803	93.33341		0.00	0	9,690.00
R2030	On 05/11/2015	Bond Future			8.81097		95.69211		8.92250	94.84413		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			8.84695		97.85413		8.94999	97.00454		0.00	0	1,579.00
R2032	On 05/11/2015	Bond Future			8.90953		95.28023		9.01553	94.41871		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	
R2032	On 04/02/2016	Bond Future			8.96675		96.90425		9.07619	96.02691			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			8.94093		96.09418		9.05922	95.01995			0.00	0	33,382.00
R2037	On 05/11/2015	Bond Future			8.99857		97.64792		9.12007	96.55795			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			9.05260		95.05450		9.17781	93.94484			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			7.60536		102.27188		7.69679	102.00373		3.70	0.00	0	21,429.00
R204	On 06/08/2015	Bond Future	8.41	Put	54.63000		0.05463		80.11000	0.08011	54.630	3.86	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.69365		103.92438		7.79270	103.65371		3.52	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.77015		101.65788		7.87941	101.38141		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			9.03428		97.38713		9.15762	96.17613			0.00	0	10,735.00
R2044	On 05/11/2015	Bond Future			9.09036		98.96165		9.21696	97.73291			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			9.14304		96.26548		9.27340	95.01457			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			9.02590		101.03016		9.14911	99.78898			0.00	0	35,237.00
R2048	On 05/11/2015	Bond Future			9.08320		98.23280		9.20972	96.97333			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			9.13759		99.90677		9.26789	98.62467			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			7.85636		98.31310		7.95190	97.96724		4.90	0.00	128	38,359.00
R207	On 06/08/2015	Bond Future	7.46	Call	263.73000		0.26373		196.05000	0.19605	263.730	4.78	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.93780		99.90212		8.03942	99.55239		4.70	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	514.15000		0.51415		425.15000	0.42515	514.150	4.58	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	588.59000		0.58859		489.99000	0.48999	588.590	4.60	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.01209		97.96229		8.12159	97.60548		4.32	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	466.53000		0.46653		388.63000	0.38863	466.530	4.18	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	684.06000		0.68406		579.86000	0.57986	684.060	4.23	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.07293		99.71743		8.18989	99.35763		4.32	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	955.44000		0.95544		835.54000	0.83554	955.440	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			7.97568		96.98193		8.07019	96.57482		6.00	0.00	568	37,645.00
R208	On 06/08/2015	Bond Future	8.85	Put	72.42000		0.07242		106.81000	0.10681	72.420	6.23	0.00	0	198.00
R208	On 05/11/2015	Bond Future			8.05036		95.14939		8.14975	94.73741		6.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	765.04000		0.76504		905.59000	0.90559	765.040	6.07	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.11639		96.77090		8.22189	96.35079		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R208/R207	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R209	On 06/08/2015	Bond Future	8.88587		77.54446		8.99368	76.73449		14.54	0	25,578.00
R209	On 06/08/2015	Bond Future	9.90	Put	134.24000		198.70000	0.19870	134.240	15.33	0	2,914.00
R209	On 05/11/2015	Bond Future	8.94101		75.64966		9.05160	74.82797		15.14	0	0.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,960.80000		0.00000	0.00000	1,960.800	15.31	992	886.00
R209	On 04/02/2016	Bond Future	8.99122		76.93907		9.10499	76.10243		15.09	0	0.00
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R210	On 06/08/2015	Bond Future	177.52216		177.52216		177.45904	177.45904			0	1,227.00
R210	On 05/11/2015	Bond Future	178.25852		178.25852		178.19735	178.19735			0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R211	On 06/08/2015	Bond Future	133.32257		133.32257		133.27869	133.27869			0	1,120.00
R211	On 05/11/2015	Bond Future	135.47690		135.47690		135.43467	135.43467			0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R212	On 06/08/2015	Bond Future	137.89464		137.89464		138.01390	138.01390			0	1,109.00
R212	On 05/11/2015	Bond Future	140.12291		140.12291		140.24654	140.24654			0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R213	On 06/08/2015	Bond Future	8.78477		88.15063		8.89284	87.34726		12.48	0	17,327.00
R213	On 05/11/2015	Bond Future	8.84656		86.03109		8.95770	85.21628		12.98	0	0.00
R213	On 04/02/2016	Bond Future	8.90496		87.49702		9.01972	86.66733		12.85	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R214	On 06/08/2015	Bond Future	8.93410		78.58274		9.05207	77.65018		15.28	0	19,996.00
R214	On 05/11/2015	Bond Future	8.98890		76.56177		9.10990	75.61551		15.90	0	0.00
R214	On 04/02/2016	Bond Future	9.04065		77.86638		9.16513	76.90309		15.87	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,922.74000		21,922.74000		21,818.56000	21,818.56000			0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.62750		4.62750		4.57230	4.57230		10.60	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.57950		4.57950		4.52880	4.52880		12.05	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ZMW / R	On 12/06/2015		Foreign Exchange Future		1.70800	1.70800	1.70010	1.70010			0.00	0	16.00
ZMW / R	On 14/09/2015		Foreign Exchange Future		1.65830	1.65830	1.64620	1.64620			0.00	0	90.00

Total for Derivatives : 0.00 199,707 4 265 425.00

i-Bonds

AA02	On 28/03/2016		Spot Bond		0.00000	100.00000	0.00000	101.27717			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond		0.00000	100.00000	0.00000	101.55632			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond		9.19000	102.21552	9.19000	102.19057			0.00	9,600,000,000	9,600,000,000.00
AA06	On 15/04/2021		Spot Bond		0.00000	100.00000	0.00000	101.12909			0.00	0	0.00
AA07	On 15/04/2021		Spot Bond		9.47000	101.49137	9.47000	101.46571			0.00	0	0.00
AB01/R186	On 24/11/2020		Spot Bond		10.00000	108.71800	10.00000	108.68900			0.00	0	0.00
AB010	On 21/11/2022		Spot Bond		0.00000	100.00000	0.00000	100.33524			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond		0.00000	100.00000	0.00000	99.09590			0.00	0	0.00
AB013	On 21/11/2018		Spot Bond		9.66500	96.48119	9.66500	96.45645			0.00	0	310,000,000.00
AB014U	On 19/11/2024		Spot Bond		100.00000	9.90752	100.00000	9.88352			0.00	0	0.00
AB015U	On 13/11/2024		Spot Bond		10.84000	100.57576	10.84000	100.54692			0.00	0	0.00
AB016U	On 05/02/2025		Spot Bond		100.00000	11.28559	100.00000	11.26325			0.00	0	0.00
AB08	On 03/05/2017		Spot Bond		0.00000	100.00000	0.00000	101.22957			0.00	0	0.00
AB09	On 03/05/2017		Spot Bond		8.90500	103.37072	8.90500	103.34625			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020		Spot Bond		10.00000	109.83500	10.00000	109.80700			0.00	0	0.00
ABCP13	On 07/12/2023		Spot Bond		2.31500	124.46322	2.31500	271.18578			0.00	0	0.00
ABFN06	On 17/03/2016		Spot Bond		0.00000	100.00000	0.00000	100.16606			0.00	3,400,000,000	1,700,000,000.00
ABFN07	On 17/03/2018		Spot Bond		0.00000	100.00000	0.00000	100.04587			0.00	90,000,000	45,000,000.00
ABFN08	On 17/03/2020		Spot Bond		0.00000	100.00000	0.00000	99.81738			0.00	0	0.00
ABFN09	On 17/03/2026		Spot Bond		0.00000	100.00000	0.00000	99.81244			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
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.28794			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.98610			0	1,000,000,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.69744			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.52641			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.00000		0.00000	100.53975			0	0.00
ABN05	On 18/04/2021	Spot Bond	2.05500		173.77603		2.05500	173.68354			0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		163.79919		2.76000	163.70876			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		177.12957		2.17000	177.03468			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		186.75024		1.82000	186.65202			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.30125		81.00833		8.30125	80.99063			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.30125		81.00833		8.30125	80.99063			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.64000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.67761			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.81000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	97.87000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	97.35000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	95.93000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	96.24000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.23256			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.13717			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	94.86000			0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	94.12000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.82000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.56000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.45410			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.80500		104.83457		6.80500	104.81539			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.15728			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	91.81000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	91.59000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.69000		94.88452		2.69000	109.64900			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.46000		102.02558		2.46000	161.97702			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39000		115.78908		2.39000	213.62580			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	90.16000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	91.24000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.81500		91.10048		9.81500	91.07676			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.95000			0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.26000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	70.53000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.49584			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	97.78000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	106.64500			0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		110.87689		9.63000	110.84824			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.36000			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	9.80500		109.63414		9.80500	109.60531			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ABN80	On 31/03/2021	Spot Bond			9.17500	90.53900		9.17500	90.51682			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond			0.00000	100.00000		0.00000	101.43000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond			0.00000	100.00000		0.00000	112.41000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond			9.90000	108.96804		9.90000	108.93911			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond			0.00000	100.00000		0.00000	91.95000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond			0.00000	100.00000		0.00000	99.93887			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond			0.00000	100.00000		0.00000	100.85475			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond			8.45500	105.68651		8.45500	105.66273			0.00	0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond			9.18000	102.65824		9.18000	102.63307			0.00	0	500,000,000.00
ABS12	On 14/05/2020	Spot Bond			9.45000	99.90618		9.45000	99.88111			0.00	0	0.00
ABS13	On 14/05/2022	Spot Bond			9.88000	99.65820		9.88000	99.63208			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond			9.26000	96.02274		9.26000	95.99899			0.00	0	3,110,000,000.00
ABS7	On 11/09/2026	Spot Bond			10.00000	94.12657		10.00000	94.10161			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond			7.69000	103.35277		7.69000	103.33158			0.00	10,316,000,000	5,158,000,000.00
ABSI2	On 07/12/2023	Spot Bond			2.12500	217.02807		2.12500	274.82766			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond			1.14000	129.49591		1.14000	132.31692			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond			2.13000	131.63368		2.13000	134.20595			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond			100.00000	0.00624		100.00000	0.00622			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond			100.00000	97.06542		100.00000	96.81460			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond			10.96500	103.69713		10.96500	103.66688			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
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.52820			0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		10.45473		100.00000	10.42940			0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.54094			0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.72115			0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		62.31504		100.00000	62.16408			0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.51546			0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		70.35059		11.00000	70.33048			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		39.88163		100.00000	39.78501			0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.91074			0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.09202			0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.82991			0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.88453			0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.90856			0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.04956			0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.04956			0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.06680			0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.06680			0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.03231			0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	96.36138			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.83500		10.00000	109.80700			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.63267			0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.85179			0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.90615			0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.92795			0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.88428			0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.78624			0	0.00
ACL104	On 20/12/2019	Spot Bond	9.66000	103.43349		9.66000	103.40666			0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.94511			0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.54974			0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	90.57224			0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	188.99619			0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	189.03925			0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.82982			0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.73988			0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.13254			0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.73797			0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.02172			0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.40173			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.83500		10.00000	109.80700			0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.11954			0	4,500,000,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.76931			0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.83640			0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.68924			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.79729			0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.72079			0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.22031		10.23000	102.19259			0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.68133			0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.41339			0	0.00
ACL167		On 20/06/2019	Spot Bond	9.74000	104.79331		9.74000	104.76593			0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.79066			0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	118.39924		1.75000	118.47005			0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.65946			0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.75979			0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.81424			0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.70533			0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.78811			0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.90299			0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.13451			0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.68572			0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.65338			0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.80335			0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.75235			0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.84503			0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.87342			0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.79969			0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.01677			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.88007		0.00		0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.88007		0.00		0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.98843		0.00		0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.77069		0.00		0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.98730		0.00		0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.54107		0.00		0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.98843		0.00		0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	97.72686		0.00		0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.91722		0.00		0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.90135		0.00		0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	137.37546		0.00		0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	138.36189		0.00		0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.66176		0.00		0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.64650		0.00		0	200,000,000.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.37475		0.00		0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.68790		0.00		0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.78976		0.00		300,000,000	300,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.75979		0.00		0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.66393		0.00		0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.66176		0.00		0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.81019		0.00		0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.64034		0.00		0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.97600		0.00		0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.90047		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	
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.87435			0	0.00	
ADCB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.28652			0	0.00	
AER01U	On 18/11/2016	Spot Bond		100.00000	34.56401		100.00000	34.48027			0	0.00	
AFS1U	On 27/09/2019	Spot Bond		100.00000	15.65780		100.00000	15.61987			0	0.00	
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.36146			0	0.00	
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.02930			0	0.00	
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.12908			0	0.00	
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.26199			0	0.00	
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.98853			0	0.00	
AHF3A2	On 18/04/2016	Spot Bond		8.24000	99.56352		8.24000	99.54155			0	0.00	
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.26633			0	0.00	
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.46956			0	0.00	
AHL01U	On 15/04/2020	Spot Bond		100.00000	38.00970		100.00000	37.88074			0.00	15,055,787,700	15,055,787,700.00
AHL1AU	On 15/04/2020	Spot Bond		100.00000	9.88321		100.00000	9.84968			0.00	86,059,966,700	86,059,966,700.00
AIR01	On 15/03/2019	Spot Bond		9.26000	99.85952		9.26000	99.83496			0	2,890,000,000.00	
AIR02	On 30/04/2023	Spot Bond		9.90000	110.84444		9.90000	110.81518			0	0.00	
AIR03	On 09/03/2016	Spot Bond		7.53000	105.07483		7.53000	105.05372			0	0.00	
AIR04	On 29/05/2024	Spot Bond		9.55500	98.46026		9.55500	98.43528			0.00	9,820,740,000	4,910,370,000.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	12.77757		100.00000	12.74929			0	0.00	
AIR05	On 29/05/2030	Spot Bond		10.24000	98.47379		10.24000	98.44707			0	0.00	
AIRL01	On 30/04/2028	Spot Bond		2.71000	166.03906		2.71000	165.94774			0.00	1,780,000,000	890,000,000.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.03773			0	0.00	
ANG012	On 06/06/2015	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
ANG013	On 05/06/2015	Spot Bond	100.00000		98.91599		100.00000	99.18478			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.59238			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.71348			0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.57343			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.30731			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.55345			0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.72078			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.04935			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.98320			0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		100.00000		0.00000	93.58000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.98320			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		100.00000		0.00000	113.20114			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.64000		129.46863		2.64000	232.07960			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	113.52286			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	114.04162			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.42187			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		100.00000		0.00000	109.15227			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	111.89039			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.61309			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.65500		162.56304		2.65500	205.85439			0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.76171			0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.55214			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.14475			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.13072			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.07871			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.93587			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.87451			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		100.00000		0.00000	98.43250			0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.02424			0	0.00
ASN064	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN066	On 01/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.10340			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		38.48504		100.00000	38.39940			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		19.29055		100.00000	19.24381			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		19.40180		100.00000	19.35480			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		18.90116		100.00000	18.85537			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		32.09298		100.00000	31.98936			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		44.18973		100.00000	45.86158			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN50U	On 16/03/2018	Spot Bond	100.00000		17.14566	100.00000	17.10413				0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		31.94659	100.00000	31.85760				0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		44.66520	100.00000	44.54079				0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	99.92623				0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.53098				0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.46577				0	0.00
BAW11	On 01/10/2018	Spot Bond	9.31000		103.19073	9.31000	103.16508				0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.69119				0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.93529				0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.14701				0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	100.27294				0	0.00
BAW19	On 05/12/2020	Spot Bond	9.75000		99.30896	9.75000	99.28313				0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.79500		103.61668	6.79500	103.59779				0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		58.59249	100.00000	58.44899				0	0.00
BAW21	On 24/03/2022	Spot Bond	10.00000		98.50150	10.00000	98.47539				0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	103.90416				0	0.00
BAW8	On 02/10/2017	Spot Bond	9.05500		103.63227	9.05500	103.60719				0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.92991		103.27105	10.92991	103.05594				0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.87376		102.22868	10.87376	102.25424				0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.89435		102.22003	10.89435	102.25797				0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	102.05751				0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.92944		102.40772	10.92944	102.24972				0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.04216		101.68781	12.04216	101.64432				0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	102.10450				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.10450		0.00		0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.10457		0.00		0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.17991	102.01629	11.17991	101.99870		0.00		0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.07797	102.84324	11.07797	102.33263		0.00		0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.87376	102.22868	10.87376	102.25424		0.00		0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.08611	102.64763	11.08611	102.41410		0.00		0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.32753	99.22984	10.32753	101.99073		0.00		0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.00119		0.00		692,709,400	597,569,800.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.98181		0.00		0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.98181		0.00		0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.99797		0.00		0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642	105.89592	8.43642	103.36265		0.00		0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.83000	100.79132	11.83000	100.75904		0.00		0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02311		0.00		0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.75500	78.78909	11.75500	98.87477		0.00		0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.99797		0.00		0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.82284		0.00		0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	95.01241	9.28000	101.75423		0.00		0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.95381		0.00		0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.61000	74.92483	11.61000	101.17604		0.00		0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.89779		0.00		0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.94447		0.00		0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.94447		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
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.89645		0.00		0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.87537		0.00		0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.96331		0.00		0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.99797		0.00		0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.96331		0.00		0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.87912		0.00		0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.89795		0.00		0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.96341		0.00		0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.54098		0.00		0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.61741		0.00		0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.92991	103.83361	13.92991	103.61316		0.00		0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.33256	102.97837	15.33256	102.92454		0.00		0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188	102.88818	14.11188	101.54021		0.00		0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.55007		0.00		0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.55007		0.00		0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	102.55007		0.00		0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	102.64303		0.00		0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	102.22427		0.00		0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	33.87649	100.00000	33.81222		0.00		0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.18990	100.00000	22.13556		0.00		0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.19531	100.00000	20.14585		0.00		0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.46624	100.00000	12.43571		0.00		0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.47322	100.00000	12.44301		0.00		0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.07228	100.00000	15.03537		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
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.05987	100.00000	13.02788		0.00		0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.94535		0.00		300,000,000	150,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.14802		0.00		0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.21555		0.00		800,000,000	400,000,000.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.99588		0.00		0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.40050	100.00000	9.37772		0.00		0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.40050	100.00000	9.37772		0.00		0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		98.91599	100.00000	99.18478		0.00		0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		89.24205	100.00000	89.02439		0.00		300,000,000	100,000,000.00
BCP95U	On 21/08/2015	Spot Bond	100.00000		83.33333	100.00000	83.14351		0.00		0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000		80.75221	100.00000	80.57395		0.00		25,900,000,000	25,900,000,000.00
BD0202	On 31/12/2018	Spot Bond	2.02500		104.34736	2.02500	182.70516		0.00		0	0.00
BD0205	On 28/04/2028	Spot Bond	8.42000		92.12209	8.42000	155.09061		0.00		0	0.00
BD0206	On 02/03/2028	Spot Bond	8.42000		93.40769	8.42000	155.48757		0.00		0	0.00
BD0302	On 18/04/2028	Spot Bond	8.80500		95.92543	8.80500	95.90286		0.00		0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BEER02	On 28/03/2018	Spot Bond	8.41000		98.24676	8.41000	98.22477		0.00		0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.63811		0.00		0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.00402		0.00		0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.55634		0.00		0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.08867		0.00		0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.15375		0.00		0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.33546		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
BG22YU	On 21/07/2016	Spot Bond	100.00000		36.95152	100.00000	36.86102		0.00		0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.82169		0.00		0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.83752		0.00		0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.84280		0.00		0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.90608		0.00		0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.99036		0.00		0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		36.14496	100.00000	36.05644		0.00		0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		36.14496	100.00000	36.05644		0.00		0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.80340		0.00		0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.83787		0.00		0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.55500		102.42748	8.55500	102.40417		0.00		0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.94126		0.00		0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.12493		0.00		0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		25.83567	100.00000	25.77308		0.00		0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		25.83567	100.00000	25.77308		0.00		0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000	0.00000	101.57770		0.00		0	0.00
BGL02	On 19/11/2024	Spot Bond	11.41000		97.33110	11.41000	98.61207		0.00		0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000	0.00000	100.87969		0.00		0	0.00
BGL04	On 05/02/2025	Spot Bond	11.30000		93.36054	11.30000	98.95986		0.00		0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000	0.00000	102.57795		0.00		0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		74.62288	100.00000	74.48131		0.00		0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.17669		0.00		0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.08004			0	0.00
BID06	On 30/06/2019	Spot Bond	8.92000		70.11880		8.92000	103.66456			0	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.35474			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.99102			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.45869			390,000,000	195,000,000.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.33297			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.38369			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.32407			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.33990			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.36864			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.48761			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.69099			0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.59907			0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		97.33333		100.00000	98.85020			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.99210			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.01994			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.43868			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		100.00000		0.00000	96.80917			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.29601			0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.93010			0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.49189			0	0.00
BTC037	On 06/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.50970			0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.35209			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BTC039	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.24682			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.14317			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.13150			0	0.00
BTC042	On 04/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.42011			0	0.00
BTC044	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.94261			0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.83820			0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.64648			0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.69541			0	0.00
BTC048	On 04/09/2015	Spot Bond	100.00000		80.75221	100.00000	100.00000	80.57395			0	0.00
BTC049	On 07/09/2015	Spot Bond	100.00000		80.21978	100.00000	100.00000	80.04386			0	0.00
BTC30A	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.94688			0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		42.69571	100.00000	100.00000	42.59114			0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.60028			0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.65992			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.81090			0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.43771			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		17.32762	100.00000	100.00000	17.25992			0	0.00
CBL08	On 02/11/2016	Spot Bond	9.75500		106.97684		9.75500	106.94916			0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	105.40588			0	0.00
CBL11	On 06/05/2016	Spot Bond	8.80500		102.42019		8.80500	102.39620			0	0.00
CBL12	On 06/09/2018	Spot Bond	12.81000		99.02406		12.81000	98.99066			0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	98.13190			0	0.00
CBL14	On 01/02/2019	Spot Bond	13.11000		99.63566		13.11000	99.60072			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond		9.20500	100.96226		9.20500	100.93756			0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	97.15816			0	0.00
CBL18	On 23/08/2019	Spot Bond		13.11000	96.72403		13.11000	96.69009			0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.03706			0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	96.08391			0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.52069			0	0.00
CBL22	On 06/05/2020	Spot Bond		10.90000	91.82917		10.90000	91.80269			100,000,000	100,000,000.00
CBL23	On 18/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.49663			0	0.00
CCT01	On 23/06/2023	Spot Bond		10.32500	117.85368		10.32500	117.82110			0	0.00
CCT02	On 12/06/2024	Spot Bond		10.32500	107.35585		10.32500	107.32617			0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond		10.25000	108.10681		10.25000	108.07745			0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.99954			0	0.00
CGR11	On 28/03/2016	Spot Bond		11.95500	102.41921		11.95500	102.38690			0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.12746			0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.50223			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.83520		10.00000	109.80660			0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.71128			0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.01379			0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.21573			0	0.00
CGR18U	On 04/05/2018	Spot Bond		100.00000	9.68443		100.00000	9.65386			0	0.00
CGR19U	On 04/06/2018	Spot Bond		100.00000	17.33014		100.00000	17.28815			0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.06884			0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.17079			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.68193			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.74737			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.82265			0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000		0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000		0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000		0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000		0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000	100.00000		0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.70294			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.69585			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.73329			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.82994			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.20393			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.42719	10.11000		104.39874			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.31687			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		122.78542	2.76000		122.71762			0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	107.22998			0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		120.07572	3.14000		122.66997			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.24361	8.25000		102.22115			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.83000		130.08185	2.83000		124.11051			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.91249	2.40000		122.04214			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.55923			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.60000		101.11506	8.60000		101.09180			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.05580			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.07570			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.65000		101.15660		8.65000	101.13319			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.65000		101.15660		8.65000	101.13319			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.70000		99.97243		8.70000	99.94905			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.87363			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.06149			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.83500		10.00000	109.80700			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.83500		10.00000	109.80700			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.52767			0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.31146			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		102.68598		9.35000	102.66005			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		102.68598		9.35000	102.66005			0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.36097			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.04418			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.44453			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.44453			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.44453			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.97094			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.54000		102.28319		9.54000	102.25729			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.53765			0	1,000,000,000.00
CLN269	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.12492			1,000,000,000	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.03519		0.00		0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.02445		0.00		0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.08700		0.00		0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.35883		0.00		0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.34959		0.00		0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.23137		0.00		0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.45832		0.00		0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82265		0.00		0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.60887		0.00		0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.50784		0.00		0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.68355		0.00		0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.93266		0.00		0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.55708		0.00		0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.02899		0.00		0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.84473		0.00		0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.78159		0.00		0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.83500	10.00000	109.80700		0.00		0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.57122		0.00		0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.82455		0.00		0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.63301		0.00		0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.99815		0.00		0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.59568		0.00		0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.72519		0.00		1,000,000,000	1,000,000,000.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.71669		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
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	137.91169			0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	103.09102			0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	138.42318			0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	137.29562			0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	137.99045			0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	134.20170			0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	134.42446			0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.59463			0	0.00
CLN314		On 14/11/2022	Spot Bond	11.09500	92.92661		11.09500	92.89934			0	0.00
CLN315		On 20/03/2023	Spot Bond	11.61500	94.37985		11.61500	94.35091			0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64079			0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	102.01454			0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.58136			0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.98846			0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.93815			0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	100.92653		8.80500	100.91737			0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.77069			0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.94597			0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	130.52148			0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.88393			0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	102.01018			0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.91739			0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.65977			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	82.54558		0.00		0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	102.09216		0.00		0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.64079		0.00		0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	118.93483		0.00		0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	118.98334		0.00		0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.92030		0.00		0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.32994		0.00		0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.65028		0.00		0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.64341		0.00		0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	102.17926		0.00		0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.67698		0.00		0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.94924		0.00		0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.91151		0.00		0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.61404		0.00		0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.60282		0.00		0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.87479		0.00		0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.23753		0.00		0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.86543		0.00		0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.98241		0.00		0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.61381		0.00		0	0.00
CLN362	On 20/03/2024	Spot Bond	10.27500	104.86669	10.27500	103.82732		0.00		0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.77634		0.00		0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.86223		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
CLN365	On 20/03/2024	Spot Bond	12.41500	107.03211	12.41500	105.74464	0.00	0	0.00	0	0.00	
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.89727	0.00	0	0.00	0	0.00	
CLN367	On 06/08/2023	Spot Bond	12.44500	105.66473	12.44500	105.62950	0.00	0	0.00	0	0.00	
CLN368	On 26/07/2022	Spot Bond	10.02000	109.43931	10.02000	109.40975	0.00	0	0.00	0	0.00	
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.89727	0.00	0	0.00	0	0.00	
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.94911	0.00	0	0.00	0	0.00	
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	104.48832	0.00	0	0.00	0	0.00	
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.74901	0.00	0	0.00	0	0.00	
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.78614	0.00	0	0.00	0	0.00	
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.78629	0.00	0	0.00	0	0.00	
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.71100	0.00	0	0.00	0	0.00	
CLN376	On 20/03/2021	Spot Bond	9.80000	102.49234	9.80000	102.46570	0.00	0	0.00	0	0.00	
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.02852	0.00	0	0.00	0	0.00	
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.95577	0.00	0	0.00	0	0.00	
CLN379	On 20/03/2024	Spot Bond	10.57000	102.17609	10.57000	102.14750	0.00	0	0.00	0	0.00	
CLN380	On 20/09/2024	Spot Bond	11.00000	102.38496	11.00000	102.35517	0.00	0	0.00	0	0.00	
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.97801	0.00	0	0.00	0	0.00	
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	102.00438	0.00	0	0.00	0	0.00	
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.98946	0.00	0	0.00	0	0.00	
CLN384	On 20/09/2024	Spot Bond	12.20500	101.67620	12.20500	101.64347	0.00	0	0.00	0	0.00	
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	102.17989	0.00	0	0.00	0	0.00	
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	101.78602	0.00	0	0.00	0	0.00	
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.03053	0.00	0	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.90639			0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.43467			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.64419			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.68355			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	91.45668			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	101.78158			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.12405			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.95819			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	102.12753			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.56011			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.55678			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	101.06997			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.98068			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.86851			0	0.00
CLN403	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.45899			0	0.00
CLN404	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.19035			0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.23412		7.01000	41.84028			0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	164.39834			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	8.80500		95.92543		8.80500	145.99549			0	0.00
CLN88	On 28/04/2028	Spot Bond	8.42000		35.28635		8.42000	155.09061			0	0.00
CLN89	On 02/03/2028	Spot Bond	8.42000		35.73342		8.42000	155.48757			0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.43449			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	97.41255			0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.36595			0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.74291			0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.89545			0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.77313			0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.79722			0	0.00
CLNF08		On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.35497			0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.80335			0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.98846			0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.64214			0	0.00
CLNF12		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.74258			0	0.00
CLNF13		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.73166			0	0.00
CLNF14		On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.74253			0	0.00
CLNF15		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.03789			0	0.00
COH001		On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.31604			0	0.00
COH002		On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.29487			0	0.00
COJ02		On 15/09/2016	Spot Bond	8.78000	106.41285		8.78000	104.94540			0	0.00
COJ04		On 05/06/2018	Spot Bond	8.88000	100.40537		8.88000	100.38153			0	930,000,000.00
COJ05		On 05/06/2023	Spot Bond	10.44000	109.53807		10.44000	109.50762			0	0.00
COJ06		On 09/12/2015	Spot Bond	7.25500	101.70776		7.25500	101.69778			0	0.00
COJ07		On 23/03/2021	Spot Bond	10.01000	105.57463		10.01000	105.54661			0	0.00
COJG01		On 09/06/2024	Spot Bond	10.05500	100.72903		10.05500	100.70189			0	0.00
COT01		On 03/04/2023	Spot Bond	10.42500	94.72667		10.42500	94.70037			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
COT02	On 03/04/2028	Spot Bond	11.15000	95.43574		11.15000	95.40745			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	11.15000	88.64659		11.15000	88.62031			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.23912			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.80417			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	9.37576		100.00000	9.35305			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.29011			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.62501			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.24954			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.12027			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.90362			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	9.42451		100.00000	9.40168			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	11.80037		100.00000	11.77178			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.77500	99.58156		11.77500	100.82653			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	14.21782		100.00000	14.18338			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.85530		100.00000	6.83869			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	14.87557		100.00000	14.83954			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.81711			0	0.00
DENG44	On 29/09/2017	Spot Bond	8.08000	98.80692		8.08000	98.78565			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.35896			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.27127			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.01231			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	87.98849		100.00000	87.78243			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.98057			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.35141			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.45180			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.72813			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	102.32558			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.55901			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	102.02106			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	55.76322			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.89098			0	0.00
DV2021	On 18/06/2021	Spot Bond	9.00000		99.91905		9.00000	99.89489			0	0.00
DV21	On 15/06/2016	Spot Bond	7.45000		107.01905		7.45000	106.99755			0	0.00
DV22	On 07/02/2020	Spot Bond	9.05000		104.65640		9.05000	104.63082			9,300,000	1,364,800,000.00
DV23	On 27/02/2023	Spot Bond	9.70500		104.36546		9.70500	104.33814			9,400,000	1,065,000,000.00
DV24	On 18/02/2024	Spot Bond	9.68500		102.97296		9.68500	102.94606			0	0.00
DV29	On 18/02/2029	Spot Bond	9.79000		105.37938		9.79000	105.35157			0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.41025			0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.29628			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.86816			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.35745			300,000,000	100,000,000.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.94428			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.94346			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.47977			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.40962			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.01685			100,000,000	100,000,000.00
E170	On 01/08/2020	Spot Bond	8.39500		125.72808		8.39500	125.69952			0	2,100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.40114			0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EL037	On 31/01/2037	Spot Bond	2.43000		98.60101		2.43000	98.54745			0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		101.43331		1.20000	136.13762			0	24,320,000,000.00
EL28	On 02/05/2028	Spot Bond	2.16000		123.01126		2.16000	122.94545			0	1,030,000,000.00
EL29	On 19/11/2029	Spot Bond	2.14000		111.02095		2.14000	110.96162			0	0.00
EL30	On 29/07/2030	Spot Bond	2.12000		112.24253		2.12000	112.18251			0	0.00
EL31	On 02/06/2031	Spot Bond	2.24000		102.35637		2.24000	102.30137			0	0.00
EL36	On 31/01/2036	Spot Bond	2.41000		99.03012		2.41000	98.97637			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.85000		106.63432		9.85000	106.60600			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.75000		106.78665		9.75000	106.75902			0	0.00
EMM03	On 04/05/2024	Spot Bond	10.20000		100.09955		10.20000	100.07249			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.42500		91.67402		10.42500	95.03510			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.56500		102.27212		10.56500	101.88776			0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.43090			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	98.31279			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.92434			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.70831			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.68149			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.64596			300,000,000	100,000,000.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.05599			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.28299			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EQ209U	On 11/06/2015	Spot Bond	100.00000		99.45504	100.00000	99.18478		0.00		0	0.00
EQS02	On 01/07/2015	Spot Bond	10.82500		105.76988	10.82500	105.73873		0.00		0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	102.81812		0.00		0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.01339		0.00		0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.25110		0.00		0	0.00
EQS07	On 09/04/2018	Spot Bond	10.39000		97.25218	10.39000	97.22527		0.00		0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	98.31519		0.00		0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	97.67725		0.00		0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.46315		0.00		0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.49138		0.00		0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.53823		0.00		0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.83500	10.00000	109.80700		0.00		0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.41402		0.00		0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.43080		0.00		0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.41066		0.00		0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.42465		0.00		0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.42370		0.00		0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.41803		0.00		0	0.00
ES15	On 30/08/2015	Spot Bond	6.45000		102.39131	6.45000	102.37348		0.00		0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.25000		103.74997	8.25000	103.72706		0.00		46,400,000	3,115,129,700.00
ES23	On 25/01/2023	Spot Bond	8.92500		109.56498	8.92500	109.53855		0.00		2,342,500,000	53,594,643,400.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ES26	On 02/04/2026	Spot Bond	9.25000	91.99515		9.25000	91.97242			0.00	495,800,000	10,823,400,000.00
ES33	On 15/09/2033	Spot Bond	9.80000	82.34909		9.90500	81.58086			0.00	1,814,600,000	05,770,000,000.00
ES42	On 25/04/2042	Spot Bond	10.00500	87.07427		10.00500	87.05104			0.00	168,400,000	32,416,434,600.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.43246			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	98.66044			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.30039			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.09178			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.57217			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.38874			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.35370			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.11662			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.61926			0.00	0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.15333			0.00	0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.53482			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.27461		100.00000	11.24730			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.97325		100.00000	10.94667			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.75733			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.75568			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.96405			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	102.10184			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.71000	100.41639		9.71000	100.39025			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.96557			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.96549			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.91977			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
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	101.93615			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.13690			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.13914			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.50000		96.97259		10.50000	97.97933			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.00015			0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.56000		109.75127		10.56000	109.72025			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.63626			0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.13000		133.38298		2.13000	134.20595			0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.15500		125.86847		2.15500	274.24877			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.40500		105.77466		2.40500	112.37666			0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.03000		95.95822		3.03000	152.34207			0	10,000,000,000.00
FRBI33	On 07/12/2033	Spot Bond	3.15000		104.19967		3.15000	192.23993			0	15,000,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.07500		104.75999		7.07500	104.74007			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.63100		66.84796		7.63100	66.24734			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41200		42.98575		9.41200	42.08121			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000		41.66329		9.65000	40.72944			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.13867			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.11400			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.82999			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.00915			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.40118		7.47000	98.00000			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.40118		7.47000	100.00000			0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.98843			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.89482				0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.15284				0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.95577				0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.32230	6.00000	100.00000				0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.07982				0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.56462				0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.48859				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC143	On 20/09/2017	Spot Bond	100.09221		25.35285		100.09221	25.29138			0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.77504			0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	111.63069			0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.35401			0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	103.17822			0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.96535			0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	98.00000			0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.98723			0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.81465			0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.85780			0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.43426			0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.82513			0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		63.30819		13.22500	63.28581			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.72059			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.72276			0	100,000,000.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.52904			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.80118			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.63500		97.80085		3.63500	101.12491			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.87958			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.87958			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.42477			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.64079			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.83470			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.77069			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.72929			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.85347			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	102.02542			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.59219			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.84470			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.01602			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.32558			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.84038			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.34099			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.70969			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.85780			0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.85780			0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.67706			0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.40420			0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.48095			0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.44159			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.83500		10.00000	109.80700			0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.22440			0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.96230			0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.20932			0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.42370			0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.18622			0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.18943			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC200	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.16236			0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.05648			0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.16236			0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.05224			0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.75726			0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.80292		8.75000	100.77921			0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.82296			0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		11.50319		100.00000	11.47532			0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		10.54532		100.00000	10.51977			0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	96.88469			0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		12.31965		100.00000	12.28981			0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.66234			0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		22.51857		100.00000	22.46341			0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.71278			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		8.93207		100.00000	8.88534			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		21.69662		100.00000	21.64406			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.71274			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		21.66848		100.00000	21.61599			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.71100			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.67557			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.78439			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.73697			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.94000		127.92060		2.94000	127.84932			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.58075			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC223	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.57318			0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.57318			0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.42591			0	0.00
FRC226	On 18/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.53720			0	0.00
FRC227	On 10/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.96263			0	0.00
FRC228	On 16/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.69195			0	0.00
FRC229	On 30/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.80158			0	0.00
FRC230	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	101.51551			0	0.00
FRC231	On 25/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.28246			0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.97187			0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.96098			0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.95636			0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.94155			0	0.00
FRC66	On 31/01/2022	Spot Bond		3.47000	116.24944		3.47000	123.87685			0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.99592			0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.01558			0	0.00
FRC69	On 31/01/2022	Spot Bond		3.52000	107.36021		3.52000	123.50946			0	0.00
FRC71	On 31/01/2022	Spot Bond		3.50000	105.11147		3.50000	123.65627			0	0.00
FRC72	On 31/01/2017	Spot Bond		2.46000	102.53851		2.46000	129.55921			0	0.00
FRC74	On 20/09/2016	Spot Bond		2.53000	103.37880		2.53000	138.56492			0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.05468			0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.74254			0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.98286			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.30605			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.22308			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.90788			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.90570			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.61960			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.47085	100.00000		12.44063			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		52.20318	100.00000		52.07671			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		95.71891	100.00000		95.47410			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		23.54875	100.00000		23.49170			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		34.97051	100.00000		34.86133			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.31142	100.00000		12.28126			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.69572			6,700,000,000	3,700,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.04825			0	1,000,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.29514			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.65915			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.39840			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	99.56679			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.44437			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.15800		83.67885		2.15800	102.77889			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.53000		101.71429		2.53000	110.93434			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.96863			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.33197		10.38000	101.30344			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.33197		10.38000	101.30344			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	80.09300			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	103.29777			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.67000		99.78731		2.67000	108.27775			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.59000		207.70727		2.59000	207.72836			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.64000		108.90030		2.64000	108.84050			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.62000		206.84488		2.62000	206.86088			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.04826			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49000		111.61605		2.49000	111.55523			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.73000		107.22192		2.73000	107.16279			0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.33317			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	54.67000			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.60975			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.83500		105.30324		2.83500	105.24487			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.74000		112.77184		2.74000	203.43480			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.79000		111.13829		2.79000	202.02767			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.42000		98.30907		2.42000	98.25570			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.82000		158.87956		2.82000	201.18910			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.11000		86.90469		3.11000	100.41597			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.07000		96.34619		3.07000	151.69120			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.56000		81.00532		3.56000	93.08460			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.06000		96.33072		3.06000	151.85362			0	0.00
FRS130	On 11/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.52164			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.12000		150.53761		3.12000	150.76166			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.33000		187.64555		3.33000	187.94789			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS133	On 24/03/2020	Spot Bond	0.00000		100.00000		0.00000	97.25451			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.49000		81.33522		3.49000	93.42725			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.46000		81.65422		3.46000	93.90452			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.27000		82.98852		3.27000	97.73073			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.27500		124.81278		2.27500	271.94770			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.16500		125.78009		2.16500	274.05615			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.88500		119.60625		2.88500	260.59921			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.60000		101.88798		2.60000	130.47460			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.88623			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.13000		134.27782		2.13000	130.10238			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.10645			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.35053			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.76533			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.51000		108.04023		2.51000	107.98131			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		27.79846		104.97509	27.72813			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		27.50402		101.07593	27.43675			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		21.33708		100.44759	22.75235			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		29.10376		100.76967	29.03276			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	2.11000		118.08155		2.11000	118.01851			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	2.35000		97.70707		2.35000	112.91179			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.84995			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.38000		97.45425		2.38000	112.61954			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.26427			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36500		124.02791		2.36500	342.39021			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.65970			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.26088			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	7.72000		102.18245		7.72000	102.16141			0	0.00
FRX17	On 15/09/2017	Spot Bond	8.36500		102.23829		8.36500	102.21552			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.62000		106.24132		8.62000	106.21682			0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	9.30000		99.52976		9.30000	99.50517			0	760,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.59000		98.19224		9.59000	98.16711			0	0.00
FRX23	On 28/02/2023	Spot Bond	10.21500		89.14866		10.21500	89.12453			0	0.00
FRX24	On 10/12/2024	Spot Bond	10.36000		102.29406		10.36000	102.26568			0	0.00
FRX26	On 01/10/2026	Spot Bond	10.61000		93.97085		10.61000	94.52264			0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.92000		94.61980		10.92000	94.96395			0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	11.05000		91.36771		11.05000	91.34057			0	0.00
FRX45	On 14/04/2045	Spot Bond	10.45500		78.84225		10.45500	78.82029			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.55679			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.57865			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.63325			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.72067			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.78622			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	102.07020			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.37367			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.22831			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.38748			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.40282			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.41558			0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.47168			0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		53.74491	100.00000		53.61471			0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		9.01690	100.00000		8.99506			0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.51278	100.00000		1.50912			0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.25380	100.00000		0.25319			0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000		0.00000			0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000		0.00000			0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000		0.00000			0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000		0.00000			0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		10.45473	100.00000		10.42940			0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.75401	100.00000		1.74976			0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.29427	100.00000		0.29356			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		100.00000		0.00000	101.27279			0	100,000,000.00
GFC04	On 11/04/2017	Spot Bond	9.55500		101.38936		9.55500	101.36351			0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		100.00000		0.00000	101.01987			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.00000		0.00000	100.28416			0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.00000		0.00000	100.28787			0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.00000		0.00000	100.31198			0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.00000		0.00000	100.34155			0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.00000		0.00000	100.35999			0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.49687			430,000,000	230,000,000.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.63852		100.00000	9.61517			0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		19.90535		100.00000	19.85713			0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		10.94451		100.00000	10.91800			0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		11.06183		100.00000	11.02729			0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.81715			0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.84908			0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.88868			0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.94362			0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.98463			0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.12626			0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.58614			0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	99.94172			0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	100.39829			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
GRT08	On 24/06/2019	Spot Bond			0.00000		100.00000		0.00000	101.58341			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond			100.00000		0.00001		100.00000	0.00001			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond			0.00000		100.00000		0.00000	102.02400			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond			0.00000		100.00000		0.00000	100.91958			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond			100.00000		10.11982		100.00000	10.09531			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond			0.00000		100.00000		0.00000	101.05825			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond			0.00000		100.00000		0.00000	99.86328			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond			0.00000		100.00000		0.00000	100.73302			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond			0.00000		100.00000		0.00000	100.74152			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond			0.00000		100.00000		0.00000	101.34676			0.00	0	0.00
HILC21	On 07/08/2015	Spot Bond			0.00000		100.00000		0.00000	100.56785			0.00	100,000,000	50,000,000.00
HM1B5U	On 19/07/2045	Spot Bond			100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond			100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond			0.00000		100.00000		0.00000	101.04924			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond			7.52914		101.34876		7.52914	92.51479			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond			0.00000		100.00000		0.00000	101.09581			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond			8.52907		101.32542		8.52907	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond			0.00000		100.00000		0.00000	101.15564			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond			8.97922		101.38733		8.97922	104.41639			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
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.22874			0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.13696			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.30956			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.62828			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.83500		10.00000	109.80700			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.43500		103.72894		9.43500	103.70253			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.46660			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.43859			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.64000		107.98561		8.64000	107.96038			250,000,000	1,580,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.02500		127.02410		2.02500	276.76771			0	2,820,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.02500		129.90859		2.02500	283.05261			0	400,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.89500		97.78096		9.89500	97.75488			0	2,230,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.93500		97.35629		9.93500	97.33022			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		38.92595		100.00000	38.83165			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		93.76972		100.00000	93.53234			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		42.88968		100.00000	42.78463			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		34.39674		100.00000	34.31342			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		109.83500		10.00000	109.80700			0	0.00
I2025	On 31/01/2025	Spot Bond	1.77000		118.79525		1.74000	119.04299			5,857,067,600	12,533,972,900.00
I2038	On 31/01/2038	Spot Bond	1.91000		123.74914		1.91000	123.68366			1,812,826,600	90,363,141,200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
I2046	On 31/03/2046	Spot Bond	2.00000		121.98384		2.00000	121.91908			0.00	7,546,619,900	67,204,172,300.00
I2050	On 31/12/2050	Spot Bond	1.99000		131.75733		1.97000	132.32318			0.00	15,668,892,500	46,847,431,400.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.57791			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.20000		103.15282		8.20000	103.13030			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.30500		106.39885		8.30500	106.37533			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.02000		102.79574		8.02000	102.77341			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.72811			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.30000		101.58759		1.30000	131.97854			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.20000		104.36071		2.20000	133.64255			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.98434			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.42500		102.44375		8.42500	102.42065			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.87833			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.51114			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.53985			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.83500		10.00000	109.80700			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.04000		100.64425		9.04000	100.61980			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.52000		94.59177		9.52000	94.56746			0.00	0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.62421			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	9.09500		97.05872		9.09500	97.03514			0.00	0	1,360,000,000.00
IBL50	On 02/08/2020	Spot Bond	9.57000		101.29389		9.57000	101.26774			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.68128			0.00	7,200,000,000	7,200,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.82770			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.96000		101.80730		7.96000	101.78535			0.00	560,000,000	280,000,000.00
IBL55	On 31/07/2018	Spot Bond	8.82000		100.95912		8.82000	100.93505			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
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.86352			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.50677			0	0.00
IBL58	On 13/02/2017	Spot Bond	8.07500		103.39682		8.07500	103.37420			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.78000		104.15707		8.78000	104.13235			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.90500		105.15188		9.90500	105.12379			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.37156			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.88056			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.69602			0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.81030			0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	100.82650			0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.92390			0	0.00
IBL67	On 31/01/2022	Spot Bond	2.93000		127.82012		2.93000	127.92567			0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00956		100.00000	0.00954			0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.97803			0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.95129			0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.55000		96.08310		9.55000	96.05861			0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.30732			0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.18487			0	0.00
IDCG06	On 24/11/2024	Spot Bond	10.25000		96.23021		10.25000	96.20408			0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.77543		5.00000	101.76155			0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.69053		5.00000	100.67694			0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.94071		4.00000	100.92986			0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.57516		4.00000	100.56428			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IDW01U	On 30/06/2016	Spot Bond			100.00000		46.61097	100.00000	46.49681				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond			100.00000		46.42738	100.00000	46.31367				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond			100.00000		46.42738	100.00000	46.31367				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond			9.20000		104.87422	9.20000	104.84844				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			0.00000		100.00000	0.00000	100.50022				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000		7.20568	100.00000	7.18809				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			0.00000		100.00000	0.00000	100.61520				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond			100.00000		95.71891	100.00000	95.47410				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond			100.00000		14.98761	100.00000	14.95090				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond			100.00000		21.02348	100.00000	20.97254				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond			100.00000		1.56850	100.00000	1.56549				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond			100.00000		9.89064	100.00000	9.86641				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond			100.00000		9.75825	100.00000	9.73461				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond			100.00000		10.88265	100.00000	10.85599				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond			100.00000		31.90476	100.00000	31.82662				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond			100.00000		92.40506	100.00000	92.17172				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond			100.00000		84.88372	100.00000	84.68677				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond			100.00000		83.71560	100.00000	83.52403				0.00	0	0.00
IN299U	On 30/06/2015	Spot Bond			100.00000		96.16899	100.00000	95.92049				0.00	0	0.00
IN300U	On 30/06/2015	Spot Bond			100.00000		96.21627	100.00000	95.96765				0.00	0	0.00
IN528U	On 07/07/2015	Spot Bond			100.00000		92.87532	100.00000	92.63959				0.00	0	0.00
IN534U	On 20/10/2015	Spot Bond			100.00000		88.61898	100.00000	88.33853				0.00	400,000,000	200,000,000.00
IN535U	On 25/08/2015	Spot Bond			100.00000		82.57919	100.00000	82.39278				0.00	0	0.00
IN546U	On 10/11/2015	Spot Bond			100.00000		83.00971	100.00000	82.76627				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
IN700U	On 18/08/2015	Spot Bond	100.00000		83.90805	100.00000	83.71560		0.00		0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		100.00000	6.40000	99.89491		0.00		0	0.00
INA525	On 17/06/2015	Spot Bond	6.40000		99.85992	6.40000	99.75512		0.00		0	0.00
INA529	On 14/07/2015	Spot Bond	6.45000		99.38531	6.45000	99.28069		0.00		0	0.00
INA530	On 21/07/2015	Spot Bond	6.45000		99.26328	6.45000	99.15892		0.00		0	0.00
INA531	On 28/07/2015	Spot Bond	6.45000		99.14154	6.45000	99.03744		0.00		0	0.00
INA533	On 11/08/2015	Spot Bond	6.60000		98.87365	6.60000	98.76770		0.00		0	0.00
INA534	On 18/08/2015	Spot Bond	6.60000		98.75007	6.60000	98.64438		0.00		0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		98.38116	6.60000	98.27626		0.00		0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.77587		0.00		0	0.00
ING115	On 31/03/2016	Spot Bond	10.92991		102.92271	10.92991	102.76022		0.00		0	0.00
ING116	On 31/03/2016	Spot Bond	10.92991		102.14985	10.92991	102.10523		0.00		0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.84546		0.00		0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.81014		0.00		0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.17785	6.50000	101.16016		0.00		0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.93400		0.00		0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	93.36489		0.00		0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.71350		0.00		0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.07702		0.00		0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.83500	10.00000	109.80700		0.00		0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.78810		0.00		0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	103.83184		0.00		0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.98322		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
ING297	On 10/09/2015	Spot Bond		0.00000	100.00000		0.00000	98.28092			0	0.00
ING298	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	98.14238			0	0.00
ING301	On 12/10/2015	Spot Bond		100.00000	74.48980		100.00000	74.33809			0	0.00
INGR06	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.41781			0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.76956			0	0.00
IP274U	On 14/07/2015	Spot Bond		100.00000	91.25000		100.00000	91.02244			140,000,000	140,000,000.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.83500		10.00000	109.80700			0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.18285			0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.19807			0	0.00
IPF06	On 13/04/2017	Spot Bond		8.71000	101.50078		8.71000	101.47714			0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.40694			0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.44036			0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.46267			0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.11138			0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.16726			0	0.00
IPF12	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.13349			0	0.00
IPFC06	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.95987			0	0.00
IPL10	On 20/05/2021	Spot Bond		9.90000	98.15873		9.90000	98.13296			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.82495			0	0.00
IPL6	On 28/09/2017	Spot Bond		8.99500	103.51422		8.99500	103.48948			0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.30004			0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.27752			0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	99.68365			0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.87746			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV014	On 22/06/2015	Spot Bond	8.14500		104.96799		8.14500	104.94464			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	103.26132			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	99.99996			0	0.00
IV017	On 31/01/2022	Spot Bond	3.48000		96.68064		3.48000	127.82476			0	0.00
IV019	On 31/03/2028	Spot Bond	3.62000		143.14323		3.62000	148.61189			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.58667			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.32769			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.18908			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.91135			0	3,600,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.71958			0	0.00
IV030	On 31/01/2025	Spot Bond	3.74000		99.41487		3.74000	107.87996			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.74000		99.33199		3.74000	107.87996			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	99.92995			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.62544			0	0.00
IV08	On 30/04/2018	Spot Bond	10.58000		109.14950		10.58000	109.11893			0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	102.92457			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.72000		141.63566		3.72000	141.55391			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		87.74038		100.00000	87.52998			0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		84.88372		100.00000	84.68677			0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		83.52403		100.00000	83.33333			0	0.00
IVA523	On 04/06/2015	Spot Bond	6.40000		99.91241		6.40000	99.92991			0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000		99.96494		6.40000	99.85992			0	0.00
IVA528	On 09/07/2015	Spot Bond	6.45000		99.47266		6.45000	99.61274			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVA529	On 16/07/2015	Spot Bond	6.45000		99.35041		6.45000	99.49015			0	0.00
IVA530	On 23/07/2015	Spot Bond	6.45000		99.22846		6.45000	99.36786			0	0.00
IVA531	On 30/07/2015	Spot Bond	6.45000		99.10682		6.45000	98.76089			0	0.00
IVA534	On 20/08/2015	Spot Bond	6.60000		98.71481		6.60000	98.60920			0	0.00
IVA537	On 03/09/2015	Spot Bond	6.60000		98.46874		6.60000	98.36366			800,000,000	800,000,000.00
IVA538	On 10/09/2015	Spot Bond	100.00000		79.69432		100.00000	79.52070			30,000,000,000	30,000,000,000.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.98849			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.83500		10.00000	109.80700			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.01150			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.24097			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.37224			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.37933			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.14629			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.18294			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.19055			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.20578			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.13724			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.04259			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.84825			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.71906			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.49246			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.24982			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.24737			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.34383			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.92330			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.59731			0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.48666			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.52481			0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.52481			0	0.00
IVC036	On 16/07/2019	Spot Bond	9.38000		103.37736		9.38000	103.35118			0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		16.08440		100.00000	16.04840			0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.22758		100.00000	11.20008			0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.02127			0	0.00
IVC040	On 24/07/2021	Spot Bond	9.57000		102.49018		9.57000	102.46371			0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.86433			0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.51434			0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.87264			0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	104.53904			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.88660			0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.91010			0	0.00
IVC047	On 27/10/2015	Spot Bond	6.94500		101.04825		6.94500	101.02951			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.73950			0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.39842			0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.02504			0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.77707			0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.57623			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC053	On 11/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.62882			0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.01777			0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.65297			0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.82114			0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.00572			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.85669			0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.99194			0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	53.61471		100.00000	53.48483			0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	102.06352			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.04231			0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.85321			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	87.71084		100.00000	87.50000			0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.32104			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.90812			0	0.00
KW01	On 31/10/2027	Spot Bond		8.80000	136.47937		8.80000	136.44744			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.52884			0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.85513			0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.12945			0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.72509			0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.22272			0	0.00
LBK11	On 28/11/2019	Spot Bond		10.52000	97.16248		10.52000	97.13542			0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	102.76145		9.71000	102.73454			0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.82982			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
LGL02	On 13/08/2017	Spot Bond		9.02500	99.81055		9.02500	99.78622			0	3,260,000,000.00	
LGL03	On 03/04/2018	Spot Bond		9.15500	97.69046		9.15500	97.66657			0	700,000,000.00	
LGL04	On 14/08/2020	Spot Bond		10.19000	98.83600		10.19000	98.80887			100,000,000	680,000,000.00	
LGL05	On 12/12/2021	Spot Bond		0.00000	100.00000		0.00000	99.91116			0	0.00	
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.79786			0	0.00	
LHL02	On 13/12/2015	Spot Bond		7.96500	101.22820		7.96500	101.20648			0	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.77928			0	0.00	
LOM01	On 25/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.41545			0	0.00	
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.40789			0	0.00	
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.42209			0	0.00	
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.45229			0	0.00	
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.49264			0	0.00	
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.86529			0	0.00	
MAQ068	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.98259			0	0.00	
MAQ069	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.46020			0	0.00	
MAQ070	On 30/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.10348			0	0.00	
MAQ071	On 11/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.88208			0	0.00	
MAQ072	On 10/09/2015	Spot Bond		100.00000	79.69432		100.00000	0.00000			0	0.00	
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.76018			0	0.00	
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.77319			0	0.00	
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.84470			0	0.00	
MBC024	On 05/09/2015	Spot Bond		100.00000	80.57395		100.00000	80.39648			0.00	18,300,000,000	75,000,000,000.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.43875			0	4,000,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.13372		0.00		0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.47012		0.00		0	2,500,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.13195		0.00		0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.36373		0.00		0	1,059,000,000.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.10021		0.00		0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.61825		0.00		0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.62106		0.00		0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.63496		0.00		0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		1,800,000,000	600,000,000.00
MBF044	On 11/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.07323		0.00		0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.15238		0.00		0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	62.01349	100.00000	61.86326		0.00		0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	22.69236	100.00000	22.63679		0.00		0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	21.97815	100.00000	21.92432		0.00		0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	22.06537	100.00000	22.01132		0.00		0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	21.19945	100.00000	21.14810		0.00		0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000	22.17468	100.00000	22.12096		0.00		0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.81023		0.00		0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.04000	101.29635	9.04000	101.27189		0.00		0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	9.06000	100.82304	9.06000	100.79864		0.00		0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	100.00000	0.00000	103.43404		0.00		0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.26113		0.00		0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	103.28115		0.00		0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	103.42703		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
MEFSB3	On 05/10/2016	Spot Bond	8.24000		101.93592		8.24000	101.91342			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.03000		104.91522		9.03000	104.88963			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.82500		105.15163		9.82500	105.12378			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.56769			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.62234			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.87000		103.50377		9.87000	103.53893			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.11500		102.29581		7.11500	102.27625			0	2,470,000,000.00
MIL02	On 31/05/2017	Spot Bond	9.16500		99.53879		9.16500	99.51442			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	99.82442			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.70000		104.67433		9.70000	103.82590			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	100.16126			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		26.15089		100.00000	26.08754			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.86500		99.52936		8.86500	99.50577			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.06500		103.99559		7.06500	103.97560			0	0.00
MTN04	On 13/07/2017	Spot Bond	8.85500		106.48581		8.85500	106.46033			0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.80322		100.89771	6.78661			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.89186		100.61875	6.87508			0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond	9.27000	95.11710	9.27000	95.09368	0.00	0	0.00			
NBK10A	On 25/07/2016	Spot Bond	7.72500	101.70064	7.72500	101.67935	0.00	0	0.00			
NBK11A	On 28/11/2020	Spot Bond	9.39000	98.31007	9.39000	98.28556	0.00	0	0.00			
NBK12A	On 19/03/2021	Spot Bond	9.15000	103.07878	9.15000	103.05372	0.00	0	0.00			
NBK13A	On 19/03/2024	Spot Bond	9.60500	102.87012	9.60500	102.84390	0.00	0	0.00			
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.24508	0.00	0	100,000,000.00			
NBK14A	On 26/06/2021	Spot Bond	9.51000	103.21007	9.51000	103.20763	0.00	0	0.00			
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.28914	0.00	0	0.00			
NBK15A	On 11/02/2022	Spot Bond	9.75000	98.21128	9.75000	98.17627	0.00	0	0.00			
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.32044	0.00	0	0.00			
NBK16A	On 12/02/2025	Spot Bond	10.40000	97.25349	10.40000	97.22626	0.00	0	3,500,000,000.00			
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.94818	0.00	700,000,000	700,000,000.00			
NBK17A	On 22/04/2026	Spot Bond	10.58000	97.26740	10.58000	97.24001	0.00	0	500,000,000.00			
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.31381	0.00	0	0.00			
NBK18A	On 01/06/2020	Spot Bond	9.50000	99.26321	9.50000	99.23804	0.00	0	0.00			
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.32839	0.00	0	700,000,000.00			
NBK19A	On 01/06/2022	Spot Bond	9.90000	98.91776	9.90000	98.89165	0.00	0	0.00			
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.20531	0.00	0	0.00			
NBK20A	On 01/06/2026	Spot Bond	10.65000	98.36952	10.65000	98.34163	0.00	0	0.00			
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.51585	0.00	0	0.00			
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.54736	0.00	0	0.00			
NBK22B	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.55182	0.00	0	0.00			
NBK23B	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.56639	0.00	0	0.00			
NBK24B	On 11/02/2022	Spot Bond	0.00000	100.00000	0.00000	100.59490	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
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.60627			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.00000		0.00000	101.06366			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.14064			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.94500		103.34788		6.94500	103.32859			0	4,740,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.27814			400,000,000	100,000,000.00
NBK3A	On 09/09/2019	Spot Bond	9.06000		110.88604		9.06000	110.85935			0	3,060,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.97500		37.62730		10.97500	37.61657			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.11552			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.77000		103.15522		7.77000	103.13386			0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.56208			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	96.76619			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.12421			0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.88095			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.86446			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	93.23578			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.25745			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.53004			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.69335			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.60593			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.93907			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.55236			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.53753			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.53643			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.78543			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.77069			0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.14500	106.28013		10.14500	105.23281			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.75979			0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.18000	105.05325		10.18000	104.08217			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.77069			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.59202			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.59272			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.78811			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.80989			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.12485			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.27475			0	0.00
NED11	On 17/09/2015	Spot Bond	7.05500	103.27384		7.05500	103.25427			0	170,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	101.00328			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	98.95726			0	0.00
NED15	On 08/04/2024	Spot Bond	10.24000	104.35182		10.24000	103.15023			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	100.04032			0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	101.25268			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	100.00000		0.00000	101.27191			0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.12601			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	116.96585		9.44500	116.93652			0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.21590			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.83500	10.00000	109.80700		0.00		0	0.00
NILB10	On 08/12/2016	Spot Bond	2.17500		169.02778	2.17500	168.93725		0.00		0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000		96.99880	2.60000	110.50222		0.00		0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		184.61866	3.45000	184.51918		0.00		0	0.00
NILB13	On 31/01/2025	Spot Bond	2.99000		106.73911	2.99000	106.67607		0.00		0	0.00
NILB14	On 31/03/2028	Spot Bond	3.21000		148.62018	3.21000	139.31761		0.00		0	0.00
NILB15	On 31/03/2028	Spot Bond	3.12000		150.84733	3.12000	150.76166		0.00		0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.92000		105.23180	8.92000	105.20643		0.00		0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.55000		103.82621	9.55000	103.93820		0.00		0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.34502		0.00		5,120,000,000	1,280,000,000.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000	0.00000	100.32670		0.00		0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.33820		0.00		0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000	0.00000	100.33133		0.00		0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.35149		0.00		0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.75000		103.82091	9.75000	104.91804		0.00		0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.34508		0.00		0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000	0.00000	100.34050		0.00		0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000		100.00000	0.00000	100.37108		0.00		0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.95000		103.81570	9.95000	103.92394		0.00		0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.34966		0.00		0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000	0.00000	100.35195		0.00		0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000		100.00000	0.00000	100.39072		0.00		0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.43632		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
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.40855		0.00		0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.35882		0.00		0	0.00
NRA018	On 30/11/2018	Spot Bond	8.83000		110.34213	8.83000	110.31609		0.00		0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.60000		115.10811	9.60000	115.07878		0.00		0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.07000		172.60334	2.07000	172.51137		0.00		0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.55000		112.37574	10.55000	112.34418		0.00		0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.15919		0.00		0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.94451		0.00		0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.66227		0.00		0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.08333		0.00		0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.25111		0.00		0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.26722		0.00		0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.32744		0.00		0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.83099	100.00000	16.79022		0.00		0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		91.67291	100.00000	91.44599		0.00		0	0.00
OML01	On 27/10/2015	Spot Bond	6.95500		101.74576	6.95500	101.72688		0.00		2,120,000,000	1,560,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000	0.00000	100.23763		0.00		0	0.00
OML03	On 27/11/2024	Spot Bond	10.07000		95.41985	10.07000	97.41967		0.00		0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.00000	0.00000	101.87402		0.00		0	0.00
OML05	On 19/03/2025	Spot Bond	10.23000		99.28255	10.23000	100.37573		0.00		0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.78500		99.20589	10.78500	100.04176		0.00		0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.40000		99.25854	11.40000	99.79035		0.00		0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		36.10644	100.00000	36.01898		0.00		0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.53000		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
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.83500	10.00000	109.80700		0.00		0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.93986		0.00		0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00004		0.00		300,000,000	100,000,000.00
PMM18	On 04/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.66295		0.00		0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.50033		0.00		0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.53123		0.00		0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.58372		0.00		0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.00015		0.00		0	0.00
PPC004	On 30/06/2021	Spot Bond	9.80000		103.17015	9.80000	104.58751		0.00		0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.81395		0.00		0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.83616		0.00		0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.84615		0.00		0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.86834		0.00		0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.96372		0.00		0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.98589		0.00		0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.88494		0.00		0	0.00
R010P	On 21/12/2025	Spot Bond	8.22000		42.80606	8.22000	42.79659		0.00		0	0.00
R158	On 15/09/2015	Spot Bond	5.96500		105.06728	5.96500	105.05039		0.00		34,610,000,000	28,010,000,000.00
R158P	On 15/09/2015	Spot Bond	6.60000		98.25880	6.60000	98.24135		0.00		0	0.00
R159	On 15/09/2016	Spot Bond	6.70000		111.25321	6.70000	111.23330		0.00		42,689,000,000	88,377,318,000.00
R159P	On 15/09/2016	Spot Bond	6.53000		92.18540	6.53000	92.16930		0.00		0	0.00
R186	On 21/12/2026	Spot Bond	8.31000		120.94634	8.40000	120.19156		0.00		43,494,864,200	92,501,435,900.00
R187P	On 21/12/2026	Spot Bond	8.14000		39.84464	8.14000	39.83591		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
R188P	On 21/12/2027	Spot Bond	8.06000	37.14529	8.06000	37.13722	0.00	0	0.00			
R197	On 07/12/2023	Spot Bond	1.70000	283.33405	1.66500	283.88757	0.00	2,501,322,000	36,635,687,800.00			
R202	On 07/12/2033	Spot Bond	1.80000	232.36358	1.79000	232.57348	0.00	12,324,476,700	84,357,152,000.00			
R2023	On 28/02/2023	Spot Bond	8.12000	100.01501	8.20500	99.52006	0.00	21,279,455,200	89,420,295,200.00			
R203	On 15/09/2017	Spot Bond	7.21000	104.04900	7.30500	103.83069	0.00	27,138,105,000	22,441,142,200.00			
R2030	On 31/01/2030	Spot Bond	8.80000	96.31808	8.80000	96.29517	0.00	29,856,334,500	31,620,881,900.00			
R2032	On 31/03/2032	Spot Bond	8.89500	95.98467	8.89500	95.96185	0.00	56,029,360,000	20,610,300,000.00			
R2037	On 31/01/2037	Spot Bond	9.00500	98.23521	9.00500	98.21131	0.00	64,997,700,000	61,074,000,000.00			
R204	On 21/12/2018	Spot Bond	7.52500	105.18163	7.61000	104.89870	0.00	13,357,203,500	82,957,961,600.00			
R2044	On 31/01/2044	Spot Bond	9.10500	99.50346	9.10500	99.47898	0.00	52,334,700,000	80,346,911,800.00			
R2048	On 28/02/2048	Spot Bond	9.10000	98.74027	9.10000	98.71640	0.00	84,418,837,300	10,050,507,700.00			
R207	On 15/01/2020	Spot Bond	7.78000	100.87613	7.87000	100.51702	0.00	77,295,966,000	10,409,990,300.00			
R208	On 31/03/2021	Spot Bond	7.91000	95.95559	8.00000	95.53675	0.00	09,664,133,800	00,065,749,500.00			
R209	On 31/03/2036	Spot Bond	8.84000	76.72381	8.94500	75.90964	0.00	95,768,656,400	51,451,856,700.00			
R210	On 31/03/2028	Spot Bond	1.72000	175.64353	1.72000	175.55163	0.00	322,492,300	40,378,049,100.00			
R211	On 31/01/2017	Spot Bond	0.60000	133.53336	0.60000	133.46752	0.00	341,530,100	27,711,469,600.00			
R212	On 31/01/2022	Spot Bond	1.65000	138.21539	1.63000	138.31014	0.00	05,424,868,700	80,574,135,300.00			
R213	On 28/02/2031	Spot Bond	8.73500	87.21776	8.84000	86.40835	0.00	43,847,840,100	35,736,686,100.00			
R214	On 28/02/2041	Spot Bond	9.00500	76.83395	9.00500	76.81556	0.00	53,106,700,000	57,986,075,400.00			
R228C	On 15/09/2015	Spot Bond	6.60000	98.25880	6.60000	98.24135	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.52000	95.20232	6.52000	95.18572	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.53000	92.18540	6.53000	92.16930	0.00	0	0.00			
R327C	On 21/06/2015	Spot Bond	6.67000	99.78119	6.67000	99.76300	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.54000	96.62832	6.54000	96.61124	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
R329C	On 21/06/2016	Spot Bond	6.52000	93.58735	6.52000	93.57086	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.58000	90.55204	6.58000	90.53594	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.28000	86.47023	7.28000	86.45324	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.33000	83.33138	7.33000	83.31490	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.61500	79.71822	7.61500	79.70185	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.59500	76.84657	7.59500	76.83083	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.57500	74.09264	7.57500	74.07751	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.56500	71.41998	7.56500	71.40541	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.83000	67.93881	7.83000	67.92447	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	7.81000	65.44887	7.81000	65.43510	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	7.92000	62.58823	7.92000	62.57488	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	7.89000	60.31776	7.89000	60.30494	0.00	0	0.00			
R341C	On 21/06/2022	Spot Bond	7.86000	58.14645	7.86000	58.13414	0.00	0	0.00			
R342C	On 21/12/2022	Spot Bond	7.83000	56.06950	7.83000	56.05767	0.00	0	0.00			
R343C	On 21/06/2023	Spot Bond	7.79000	54.12420	7.79000	54.11284	0.00	0	0.00			
R344C	On 21/12/2023	Spot Bond	7.75000	52.26654	7.75000	52.25562	0.00	0	0.00			
R345C	On 21/06/2024	Spot Bond	8.34000	47.80378	8.34000	47.79305	0.00	0	0.00			
R346C	On 21/12/2024	Spot Bond	8.30000	46.05846	8.30000	46.04817	0.00	0	0.00			
R347C	On 21/06/2025	Spot Bond	8.26000	44.39395	8.26000	44.38408	0.00	0	0.00			
R348C	On 21/12/2025	Spot Bond	8.22000	42.80606	8.22000	42.79659	0.00	0	0.00			
R349C	On 21/06/2026	Spot Bond	8.18000	41.29086	8.18000	41.28177	0.00	0	0.00			
R350C	On 21/12/2026	Spot Bond	8.14000	39.84464	8.14000	39.83591	0.00	0	0.00			
R351C	On 21/06/2027	Spot Bond	8.10000	38.46388	8.10000	38.45549	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
R352C	On 21/12/2027	Spot Bond	8.06000	37.14529		8.06000	37.13722			0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.96826			0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	103.58612			0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	102.43312			0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.95501			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	29.29080		100.00000	29.21985			0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	15.02441		100.00000	14.98761			0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	34.64849		100.00000	34.56456			0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	87.78243		100.00000	87.57734			0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	32.17414		100.00000	32.09620			0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000	19.63784		100.00000	19.58921			0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	20.65331		100.00000	20.59828			0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.61275		100.00000	8.58780			0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	15.70343		100.00000	15.66159			0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	12.72264		100.00000	12.68874			0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.78757		100.00000	9.76149			0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.94092			0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.81106			0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.25438			0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.26725			0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.27130			0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.48356			0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.49544			300,000,000	100,000,000.00
RDFC23	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.23991			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RDFC24	On 25/05/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.24993		0.00		0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.39613		0.00		0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.32943		0.00		0	0.00
RED101	On 13/06/2017	Spot Bond	100.00000	15.00600	100.00000	14.59322		0.00	2,031,600,000		2,000,000,000.00	
RES01U	On 02/03/2018	Spot Bond	100.00000	15.80314	100.00000	15.76486		0.00			0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	11.08591	100.00000	11.05905		0.00			0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000	9.18481	100.00000	9.16256		0.00			0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000	8.48713	100.00000	8.46657		0.00			0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	100.00000	100.48666		0.00			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	100.00000	101.29510		0.00			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	100.00000	100.73434		0.00			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000	100.00000	100.03983		0.00			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000	100.00000	101.39779		0.00			0	1,350,000,000.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000	100.00000	100.23033		0.00			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000	100.00000	99.99990		0.00			0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000	100.00000	101.27890		0.00			0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000	100.00000	101.03581		0.00			0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00			0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	100.00000	88.50572		0.00			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	100.00000	83.82747		0.00			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	100.00000	92.11300		0.00			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	100.00000	91.24309		0.00			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	100.00000	102.22664		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
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	84.63391		0.00		0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	95.02220		0.00		0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.22549	12.35000	106.19033		0.00		0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.59618	100.00000	14.56081		0.00		0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.84447		0.00		0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	5.63106	100.00000	5.61757		0.00		0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	38.24208	100.00000	38.14842		0.00		0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	56.41632	100.00000	56.27965		0.00		0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	14.64585	100.00000	14.59236		0.00		0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	41.31287	100.00000	41.21278		0.00		0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.93250		0.00		0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	79.08040		0.00		0	0.00
RW21	On 21/04/2021	Spot Bond	9.30000	104.29020	9.30000	104.26430		0.00		0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.65500	99.14631	9.65500	99.12063		0.00		0	0.00
RW28	On 10/12/2028	Spot Bond	10.10000	84.68299	10.10000	101.00132		0.00		0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	96.28329		0.00		0	0.00
SBK12	On 24/11/2016	Spot Bond	7.90000	104.40660	7.90000	104.38462		0.00		0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	109.83500	10.00000	109.80700		0.00		0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.25288		0.00		0	0.00
SBK14	On 01/12/2017	Spot Bond	9.54500	100.45505	9.54500	100.42946		0.00		0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	101.78742		0.00		0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.94997		0.00		0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000	0.00000	102.26433		0.00		0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.43214		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
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.03306			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	100.15693			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	101.06329			0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		100.00000		0.00000	100.29073			0	0.00
SBK23	On 28/05/2027	Spot Bond	11.80500	98.81753		11.80500	99.19395				0	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.11000	99.61645		9.11000	99.59221				0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.45500	104.65520		7.45500	104.63426				0	0.00
SBN29	On 15/09/2015	Spot Bond	8.02000	104.49979		8.02000	104.47732				0	0.00
SBN31	On 15/09/2015	Spot Bond	7.21500	104.72136		7.21500	104.70106				0	0.00
SBN33	On 15/09/2017	Spot Bond	8.70500	100.98825		8.70500	100.96486				0	0.00
SBN34	On 15/09/2015	Spot Bond	7.36000	104.68138		7.36000	104.66069				0	0.00
SBN35	On 15/09/2015	Spot Bond	8.06000	104.48880		8.06000	104.46623				0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.86597				0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.35055				0	0.00
SBS13	On 22/09/2017	Spot Bond	8.35500	103.00117		8.35500	102.97827				0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.21926				2,680,000,000	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.61424				0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	102.81925				0	0.00
SBS19	On 23/06/2021	Spot Bond	9.76000	106.57263		9.76000	106.54473				0	0.00
SBS20	On 15/05/2026	Spot Bond	10.30000	99.05042		10.30000	99.02339				0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.55053				0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.47076				0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.46497				0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS25	On 24/05/2019	Spot Bond	9.19000	99.33605	9.19000	99.31180	0.00	0	330,000,000.00			
SBS26U	On 28/02/2017	Spot Bond	100.00000	24.76828	100.00000	24.71286	0.00	0	0.00			
SBS27	On 20/02/2024	Spot Bond	9.74500	105.24534	9.74500	105.21769	0.00	0	2,500,000,000.00			
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.67378	0.00	0	0.00			
SBS29	On 12/06/2019	Spot Bond	9.25500	98.07318	9.25500	98.04880	0.00	0	0.00			
SBS3	On 25/05/2026	Spot Bond	10.31000	86.66158	10.31000	86.63790	0.00	0	0.00			
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.42131	0.00	0	0.00			
SBS31	On 27/06/2027	Spot Bond	10.05000	98.09681	10.05000	98.07039	0.00	0	0.00			
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.60839	0.00	0	0.00			
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.65267	0.00	0	0.00			
SBS34	On 19/09/2024	Spot Bond	10.20000	101.62871	10.20000	101.60124	0.00	0	1,450,000,000.00			
SBS35	On 29/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.81022	0.00	0	0.00			
SBS36	On 29/01/2020	Spot Bond	0.00000	100.00000	0.00000	100.83189	0.00	0	0.00			
SBS37	On 29/01/2020	Spot Bond	9.27000	98.07424	9.27000	98.04969	0.00	0	0.00			
SBS38	On 29/01/2025	Spot Bond	10.50000	94.84565	10.50000	94.81883	0.00	0	1,500,000,000.00			
SBS39	On 29/01/2030	Spot Bond	10.99000	94.27342	10.99000	94.24557	0.00	0	0.00			
SBS4	On 16/11/2021	Spot Bond	9.70000	95.37391	9.70000	95.34937	0.00	0	570,000,000.00			
SBS9	On 07/07/2016	Spot Bond	7.53000	108.76720	7.53000	108.74500	0.00	0	330,000,000.00			
SBSI11	On 07/12/2023	Spot Bond	2.27500	124.81278	2.27500	271.94770	0.00	0	0.00			
SBSI12	On 31/01/2017	Spot Bond	1.21000	130.97902	1.21000	132.16873	0.00	4,000,000,000	2,800,000,000.00			
SCM10U	On 15/09/2017	Spot Bond	100.00000	26.40401	100.00000	26.34004	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			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.15566			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		25.83567		100.00000	25.77308			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		166.44573		0.00000	82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.87000		116.64836		1.87000	130.78230			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.17785		6.50000	101.16016			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.84083			0	900,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.50637			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.07492			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.80500		103.78359		8.80500	103.75903			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.58474			0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.41561			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.62037			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		34.48027		100.00000	34.39674			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.83500		10.00000	109.80700			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.92110			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.88571			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		39.02048		100.00000	38.92595			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		47.37184		100.00000	47.25708			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		39.23809		100.00000	39.14304			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.64500		103.50339		9.64500	103.47690			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.10851			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.31334			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond	7.95000	104.88988		7.95000	104.86729			0	1,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.36000	99.00026		9.36000	100.90881			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.70500	100.98825		8.70500	100.96486			0	4,020,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.37419			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.42703			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.77712			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.35667			0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.36624			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.26602			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.40500	105.51247		8.40500	105.48861			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.26452			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.11272			0	0.00
SSA06	On 16/04/2020	Spot Bond	9.59000	95.34223		9.59000	95.31783			0	2,140,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.15585			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.68325			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.90878			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.57000	88.92565		9.57000	88.90294			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.57000	88.92565		9.57000	88.90294			0	0.00
SSN007	On 15/01/2020	Spot Bond	9.29000	95.39367		9.29000	95.36974			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.79267			0	0.00
SSN009	On 15/09/2017	Spot Bond	8.18500	102.03942		8.18500	102.01717			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.49000	111.19199		2.49000	111.55523			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.92000	100.99441		8.92000	100.97020			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000	100.32050		8.50000	100.29757			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN017	On 21/12/2026	Spot Bond	10.44000		105.29255		10.44000	105.26312			0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.11865			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.71000		73.97320		10.71000	73.95223			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.04164			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.07204			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.67523			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.19774			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	99.46133			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.29576			0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	99.79985			0	0.00
SSN034	On 02/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.13290			0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.98252			0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.96492			0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.84283			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.56576			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.24669			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.29706			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.29682			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.40174			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.81276			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.74905			0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.75938			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SY1243	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.76290			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.74165			0	0.00
SY1245	On 17/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.61921			0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.68848			0	0.00
SY1247	On 28/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.56270			0	0.00
SY1248	On 08/09/2015	Spot Bond	100.00000		80.04386		100.00000	100.00000			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.42500		104.17779		6.42500	104.15981			0	0.00
SZ25	On 30/09/2025	Spot Bond	9.05000		101.36719		9.05000	101.34268			0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.36385			0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.39122			0	0.00
T12A12	On 21/02/2048	Spot Bond	9.52000		95.55222		9.52000	95.52781			0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		56.50934		100.00000	56.37244			0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.94278			0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.67607			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.11923			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.51309			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.58962			0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.52713			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.77288			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.75935			0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.79162			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.95000		103.95473		7.95000	103.93235			0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.98986			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.01624			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10A3	On 18/07/2017	Spot Bond		7.83000	103.05868		7.83000	103.03682			0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.97534			0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.00833			0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.09000			0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.97534			0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.00833			0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	86.21938		7.16000	102.77797			0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.07294			0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.06766			0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.19405			0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.17696			0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.69161			0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.63292			0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.97402			0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.01624			0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.40865		8.73000	103.38424			0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.71414			0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.00833			0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.08000	92.40399		9.08000	100.83915			0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.54694			0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.02802			0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.07558			0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.06108			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.07594			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.19142			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.18616			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.16108			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.60028			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.60550			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.60577			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.35906			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.37102			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.47000		100.79910		9.47000	101.66385			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.36385			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.38059			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.38000	99.66169			9.38000	99.63647			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.37184			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.39122			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.49000	88.41936			9.49000	98.53499			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.40207			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.40207			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.41301			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.41301			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.44016			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.44016			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.45168			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.45120			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.59368			0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.59368			0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.79831			0	0.00
TH12D4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.60520			0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.02936			0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.56237		101.06155	6.54614			0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.21307			0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.00938			0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.39301			0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.00938			0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.02270			0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.02936			0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.00140			0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.02270			0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.09590			0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.09590			0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.09590			0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.20231			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.22889			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.19566			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.72632			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.75941			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.74618			0	0.00
TL20	On 22/02/2020	Spot Bond	9.82000		87.83141		9.82000	87.77586			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		109.83500		10.00000	109.80700			0	0.00
TN17	On 14/11/2017	Spot Bond	8.40500		102.46454		8.40500	102.44162			0	7,450,000,000.00
TN20	On 17/09/2020	Spot Bond	9.73000		105.48371		9.73000	105.45647			7,000,000	11,919,600,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.65328		100.00000	1.64923			0	0.00
TN23	On 06/11/2023	Spot Bond	9.91500		105.94768		9.91500	105.91982			100,000,000	9,370,000,000.00
TN25	On 19/08/2025	Spot Bond	10.16000		98.72744		10.16000	98.70042			0	15,650,000,000.00
TN27	On 14/11/2027	Spot Bond	10.20000		91.57143		10.20000	91.54668			0	9,870,000,000.00
TN30	On 09/10/2030	Spot Bond	10.57000		101.19428		10.57000	101.16582			0	2,720,000,000.00
TN40	On 09/10/2040	Spot Bond	10.92500		100.26639		10.92500	100.23725			0	1,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.96339			2,600,000,000	1,300,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.20808			3,000,000,000	1,500,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.49891			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.51128			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.51250			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.57323			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.69907			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	100.51192			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.83500		10.00000	109.80700			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.24937			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.27470			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.12441			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.87324			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.24928		10.00000	100.22155			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.24306		9.75000	100.21603			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.24304		100.00000	10.21574			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.65392			0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.75340			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		7.48460		100.00000	7.45430			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		7.97440		100.00000	7.94212			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.80856			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		8.26828		100.00000	8.23481			0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.81958			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		8.51318		100.00000	8.47872			0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	102.12706			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		11.50097		100.00000	11.45440			0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	102.79995			0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		14.78263		100.00000	14.72277			0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		12.56042		100.00000	12.53000			0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.94595			0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.42281			0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.17717			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.91104			0	0.00	
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.63647			0	0.00	
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.36979			0	0.00	
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	103.20411			0	0.00	
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	102.02196			0	0.00	
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.31469			0	0.00	
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	96.83244			0	0.00	
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	96.50928			0	0.00	
TSP181	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	95.82398			0	0.00	
TSP183	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	95.60208			0	0.00	
TSP184	On 18/02/2016	Spot Bond	0.00000		100.00000		0.00000	95.25211			0	0.00	
TSP185	On 03/03/2016	Spot Bond	0.00000		100.00000		0.00000	94.92958			0.00	300,000,000	100,000,000.00
TSP186	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	94.55748			0	0.00	
TSP187	On 25/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.71946			0	0.00	
TSP188	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	94.28831			0	0.00	
TSP189	On 12/11/2015	Spot Bond	0.00000		100.00000		0.00000	97.15088			0	0.00	
TSP190	On 12/05/2016	Spot Bond	0.00000		100.00000		0.00000	93.53669			0	0.00	
TSP191	On 26/05/2016	Spot Bond	0.00000		100.00000		0.00000	93.20531			0	0.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.56427		100.00000	13.53141			0	0.00	
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.34740			0	0.00	
TWC089	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.37292			0	0.00	
TWC090	On 21/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.42737			0	0.00	
TWC092	On 10/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.99849			0	0.00	
TWC093	On 13/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.96283			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC094	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.92717			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.90231			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.87368			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.82132			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.51501			0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.37829			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.25027			0	0.00
TWC101	On 26/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.10821			0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.21616			0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.23714			0	300,000,000.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.07231			0	0.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.11972			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.98502			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.11019			0	0.00
UG21	On 02/03/2021	Spot Bond	9.40000		108.50841		9.40000	108.48134			0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		7.42449		100.00000	7.40963			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		9.39548		100.00000	9.35523			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.25312		100.00000	7.23861			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		9.28830		100.00000	9.24851			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.60425			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.55463			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		80.75221		100.00000	80.57395			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
VKC08	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.44660			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.45553			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.65466			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.65557			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.42997			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.46823			0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.64467			0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	6.97087		100.00000	6.95691			0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000	8.99694		100.00000	8.95840			0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	6.79949		100.00000	6.78588			0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000	8.88976		100.00000	8.85168			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	7.09000	105.33458		7.09000	105.31464			0	8,900,000,000.00
WS05	On 01/08/2018	Spot Bond	1.14000	243.36219		1.14000	243.23861			0	9,340,000,000.00
WSP2	On 28/05/2017	Spot Bond	7.80500	102.42927		7.80500	102.40796			7,160,000,000	8,580,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.16500	103.06999		8.16500	103.04757			0	0.00
WSP4	On 28/05/2020	Spot Bond	8.49500	102.30015		8.49500	102.27702			0	0.00
WSP5	On 28/05/2021	Spot Bond	8.70000	101.66152		8.70000	101.63799			0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	5.91500	99.66084		5.91500	99.64475			0	0.00
Z020	On 19/10/2015	Spot Bond	5.84500	97.92995		5.84500	97.91459			0	0.00
Z071	On 01/07/2015	Spot Bond	5.91500	99.64475		5.91500	99.62866			0	0.00
Z083	On 30/09/2019	Spot Bond	7.55500	72.65824		7.55500	72.64360			0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	73.29317		100.00000	73.14629			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ZA029		On 20/09/2016	Spot Bond									
			100.00000	41.11704	100.00000	41.03903				0.00	0	
Total for j-Bonds :										0.00	1,779,156,200	16 676 025 400.00
Grand Total:										0.00	1,779,355,907	16 680 290 825.00