



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 03/06/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 03/06/2015	Any day expiry		12.29470	12.29470		12.23420	12.23420		17.23	10,000	0.00
\$ / R	On 04/06/2015	Any day expiry		12.28500	12.28500		12.23420	12.23420		17.30	0	0.00
\$ / R	On 04/06/2015	Any day expiry	11.60	Put	0.00840	0.00001	0.10570	0.00011	0.008	30.69	0	5,500.00
\$ / R	On 04/06/2015	Any day expiry	12.45	Call	5.82440	0.00582	13.01100	0.01301	5.824	19.65	0	5,500.00
\$ / R	On 08/06/2015	Any day expiry		12.28910	12.28910		12.24030	12.24030		15.37	0	0.00
\$ / R	On 08/06/2015	Any day expiry	12.01	Put	15.40550	0.01541	29.95950	0.02996	15.405	17.18	0	2,000.00
\$ / R	On 09/06/2015	Any day expiry		12.29120	12.29120		12.24230	12.24230		15.68	0	288.00
\$ / R	On 09/06/2015	Any day expiry	12.28	Put	93.59580	0.09360	133.23680	0.13324	93.596	15.77	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future		12.29730	12.29730		12.24830	12.24830		15.95	112,740	815,897.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	0.02850	0.00003	0.05560	0.00006	0.029	24.95	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	0.02960	0.00003	0.06010	0.00006	0.030	24.70	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	0.03260	0.00003	0.07320	0.00007	0.033	24.06	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	0.04760	0.00005	0.15250	0.00015	0.048	21.76	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	0.04980	0.00005	0.16590	0.00017	0.050	21.51	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	0.39900	0.00040	0.92110	0.00092	0.399	19.04	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	818.22810	0.81823	770.10720	0.77011	818.228	18.25	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	1.05590	0.00106	2.00690	0.00201	1.056	18.13	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	798.35590	0.79836	750.30690	0.75031	798.356	18.13	0	3,940.00

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	11.60	Call	699.30290	0.69930	651.70100	0.65170	699.303	17.52	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	650.04850	0.65005	602.73830	0.60274	650.048	17.22	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	6.86250	0.00686	11.52330	0.01152	6.863	16.79	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	7.92200	0.00792	13.19120	0.01319	7.922	16.76	0.00	0	1,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.93	Call	386.18140	0.38618	347.86390	0.34786	386.181	16.55	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Call	326.08980	0.32609	291.76360	0.29176	326.090	16.43	0.00	0	11,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	28.78980	0.02879	43.46360	0.04346	28.790	16.43	0.00	0	34,801.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	32.28980	0.03229	48.23120	0.04823	32.290	16.40	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	293.42310	0.29342	261.68310	0.26168	293.423	16.37	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	225.31370	0.22531	199.99320	0.19999	225.314	16.23	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.15	Call	211.31790	0.21132	187.49570	0.18750	211.318	16.19	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.22	Call	165.97230	0.16597	147.42990	0.14743	165.972	16.08	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	121.56140	0.12156	110.97970	0.11098	121.561	15.95	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	82.77900	0.08278	77.05380	0.07705	82.779	16.50	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	54.95660	0.05496	52.45320	0.05245	54.957	17.04	0.00	0	31,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	257.65660	0.25766	304.15320	0.30415	257.657	17.04	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	42.54960	0.04255	41.32100	0.04132	42.550	17.37	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	35.74970	0.03575	35.14960	0.03515	35.750	17.58	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	31.32160	0.03132	31.09470	0.03109	31.322	17.75	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	5.74810	0.00575	6.36730	0.00637	5.748	19.77	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	2.09020	0.00209	2.38050	0.00238	2.090	21.00	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	954.52390	0.95452	1,003.78160	1.00378	954.524	21.17	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	0.71490	0.00071	0.81960	0.00082	0.715	22.34	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	0.60060	0.00060	0.68790	0.00069	0.601	22.57	0.00	0	51,500.00
\$ / R	On 25/06/2015	Any day expiry			12.32470	12.32470	12.27490	12.27490		15.21	0.00	0	1,300.00
\$ / R	On 26/06/2015	Any day expiry			12.32680	12.32680	12.27690	12.27690		15.42	0.00	0	4,394.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	0.45240	0.00045	0.68390	0.00068	0.452	18.97	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	1.93300	0.00193	2.68410	0.00268	1.933	17.45	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	137.80110	0.13780	127.67760	0.12768	137.801	15.90	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.46400	0.00046	0.46410	0.00046	0.464	33.72	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.33520	12.33520	12.28510	12.28510		15.23	0.00	2,000	15,883.00
\$ / R	On 02/07/2015	Any day expiry			12.33950	12.33950	12.28920	12.28920		15.28	0.00	0	0.00
\$ / R	On 02/07/2015	Any day expiry	11.80	Put	32.52840	0.03253	0.00000	0.00000	32.528	14.27	0.00	11,000	5,500.00
\$ / R	On 02/07/2015	Any day expiry	12.33	Put	206.71230	0.20671	240.16850	0.24017	206.712	15.24	0.00	0	13,000.00
\$ / R	On 02/07/2015	Any day expiry	12.60	Call	121.49620	0.12150	0.00000	0.00000	121.496	16.30	0.00	11,000	5,500.00
\$ / R	On 06/07/2015	Any day expiry			12.34790	12.34790	12.29730	12.29730		15.08	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	209.66250	0.20966	194.51150	0.19451	209.663	15.20	0.00	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry			12.36260	12.36260	12.31180	12.31180		14.95	0.00	0	2,492.00
\$ / R	On 20/07/2015	Any day expiry			12.37720	12.37720	12.32630	12.32630		14.85	0.00	0	2,373.00
\$ / R	On 29/07/2015	Any day expiry			12.39610	12.39610	12.34490	12.34490		14.94	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	3.27140	0.00327	4.02030	0.00402	3.271	15.82	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	7.95000	0.00795	10.32110	0.01032	7.950	14.46	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	180.99840	0.18100	171.14070	0.17114	180.998	15.97	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	8.38390	0.00838	8.87430	0.00887	8.384	30.74	0.00	0	300.00
\$ / R	On 25/08/2015	Any day expiry			12.45360	12.45360	12.40240	12.40240		15.01	0.00	0	9.00
\$ / R	On 25/08/2015	Any day expiry	12.17	Call	500.14280	0.50014	471.37910	0.47138	500.143	14.51	0.00	0	8,000.00
\$ / R	On 27/08/2015	Any day expiry			12.45790	12.45790	12.40660	12.40660		15.03	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	8.71760	0.00872	10.64550	0.01065	8.718	15.32	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	19.29180	0.01929	23.05610	0.02306	19.292	14.41	0.00	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	199.64030	0.19964	188.76820	0.18877	199.640	16.56	0.00	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	19.10560	0.01911	19.17500	0.01918	19.106	29.64	0.00	300.00
\$ / R	On 31/08/2015	Any day expiry			12.46640	12.46640	12.41520	12.41520		14.96	0.00	600.00
\$ / R	On 10/09/2015	Any day expiry			12.48790	12.48790	12.43680	12.43680		15.11	0.00	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.49660	12.49660	12.44550	12.44550		15.08	5,389	218,458.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	7.49820	0.00750	9.11740	0.00912	7.498	15.63	0.00	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,904.78650	1.90479	1,855.42770	1.85543	1,904.786	15.54	0.00	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	18.46510	0.01847	21.85600	0.02186	18.465	14.69	0.00	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,515.85220	1.51585	1,468.25960	1.46826	1,515.852	14.64	0.00	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	19.25220	0.01925	22.75960	0.02276	19.252	14.64	0.00	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,353.93040	1.35393	1,307.47750	1.30748	1,353.930	14.26	0.00	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	29.04800	0.02905	33.92720	0.03393	29.048	14.19	0.00	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	31.49500	0.03150	37.40360	0.03740	31.495	14.10	0.00	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	35.61530	0.03562	42.16010	0.04216	35.615	14.07	0.00	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	59.27600	0.05928	67.88440	0.06788	59.276	14.02	0.00	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	64.95400	0.06495	73.98040	0.07398	64.954	14.01	0.00	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	970.86600	0.97087	929.43320	0.92943	970.866	13.99	0.00	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	74.26600	0.07427	83.93320	0.08393	74.266	13.99	0.00	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	77.59280	0.07759	87.47590	0.08748	77.593	13.99	0.00	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	112.97750	0.11298	124.88070	0.12488	112.978	13.94	0.00	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	666.71400	0.66671	633.31220	0.63331	666.714	14.11	0.00	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	170.11400	0.17011	187.81220	0.18781	170.114	14.11	0.00	27,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	641.10040	0.64110	608.51310	0.60851	641.100	14.19	0.00	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	616.20660	0.61621	584.43230	0.58443	616.207	14.26	0.00	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	604.02860	0.60403	572.65990	0.57266	604.029	14.30	0.00	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	586.10040	0.58610	555.33950	0.55534	586.100	14.36	0.00	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	545.84220	0.54584	516.48150	0.51648	545.842	14.50	0.00	840.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	529.25700	0.52926	500.49300	0.50049	529.257	14.55	0.00	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	397.54200	0.39754	375.35460	0.37535	397.542	15.08	0.00	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	292.43770	0.29244	276.40380	0.27640	292.438	15.94	0.00	1,600.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	742.12370	0.74212	780.55970	0.78056	742.124	16.51	0.00	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	224.75450	0.22475	213.04370	0.21304	224.755	16.69	0.00	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	222.51300	0.22251	211.00230	0.21100	222.513	16.72	0.00	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	215.93620	0.21594	205.01710	0.20502	215.936	16.80	0.00	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	161.96010	0.16196	154.98420	0.15498	161.960	17.72	0.00	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	95.40500	0.09540	92.92610	0.09293	95.405	19.56	0.00	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	75.00040	0.07500	73.83610	0.07384	75.000	20.47	0.00	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	66.93590	0.06694	66.26440	0.06626	66.936	20.92	0.00	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	60.86530	0.06087	60.55310	0.06055	60.865	21.32	0.00	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.52710	12.52710	12.47580	12.47580		15.18	0.00	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	15.88420	0.01588	19.23080	0.01923	15.884	14.96	0.00	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	31.79680	0.03180	36.63270	0.03663	31.797	14.26	0.00	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	53.49910	0.05350	62.19040	0.06219	53.499	13.94	0.00	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	214.93690	0.21494	205.13110	0.20513	214.937	17.22	0.00	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	117.56490	0.11756	114.25010	0.11425	117.565	19.36	0.00	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	32.22590	0.03223	33.30350	0.03330	32.226	28.57	0.00	300.00
\$ / R	On 30/09/2015	Any day expiry			12.53140	12.53140	12.48010	12.48010		15.21	0.00	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 28/10/2015	Any day expiry		12.59240	12.59240		12.54080	12.54080		15.28	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	23.86130	0.02386	28.72190	0.02872	23.861	14.86	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	43.57580	0.04358	49.97020	0.04997	43.576	14.19	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	229.01340	0.22901	219.99800	0.22000	229.013	17.87	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	49.97560	0.04998	50.08040	0.05008	49.976	28.06	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		12.65330	12.65330		12.60140	12.60140		15.32	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	31.32110	0.03132	37.25280	0.03725	31.321	14.77	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	53.70990	0.05371	61.05440	0.06105	53.710	14.13	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	239.20260	0.23920	231.21420	0.23121	239.203	18.48	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	52.22200	0.05222	55.49670	0.05550	52.222	27.41	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry		12.68170	12.68170		12.63010	12.63010		15.39	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future		12.68860	12.68860		12.63700	12.63700		15.13	0.00	16	98,799.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,782.10480	1.78210	1,738.51060	1.73851	1,782.105	14.40	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	43.50480	0.04350	51.51060	0.05151	43.505	14.40	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,735.38860	1.73539	1,692.10180	1.69210	1,735.389	14.30	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,550.91840	1.55092	1,508.92320	1.50892	1,550.918	13.94	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,372.80280	1.37280	1,330.38680	1.33039	1,372.803	13.66	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	120.84640	0.12085	132.67480	0.13267	120.846	13.67	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	151.15440	0.15115	164.93140	0.16493	151.154	13.68	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	163.21690	0.16322	177.71720	0.17772	163.217	13.68	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	189.39370	0.18939	205.39040	0.20539	189.394	13.68	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	221.74950	0.22175	235.96740	0.23597	221.750	13.80	0.00	506	116,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.04	Call	885.56740	0.88557	848.94820	0.84895	885.567	13.89	0.00	0	1,312.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	849.48430	0.84948	814.02140	0.81402	849.484	14.02	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	820.40750	0.82041	785.91620	0.78592	820.408	14.13	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	455.85280	0.45585	436.41850	0.43642	455.853	16.16	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	426.78920	0.42679	408.89870	0.40890	426.789	16.42	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	399.91840	0.39992	383.48590	0.38349	399.918	16.68	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	343.69090	0.34369	330.35280	0.33035	343.691	17.30	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	331.24070	0.33124	318.61650	0.31862	331.241	17.46	0.00	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	200.78490	0.20078	195.91050	0.19591	200.785	19.63	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	158.07910	0.15808	155.57480	0.15557	158.079	20.77	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	148.61520	0.14862	146.62810	0.14663	148.615	21.09	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	146.55230	0.14655	144.67630	0.14468	146.552	21.16	0.00	0	56,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	129.67780	0.12968	126.92010	0.12692	129.678	24.48	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry		12.71160	12.71160		12.65990	12.65990		15.33	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	37.10720	0.03711	44.02660	0.04403	37.107	14.63	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	61.49050	0.06149	69.85330	0.06985	61.491	14.03	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	243.46670	0.24347	236.43610	0.23644	243.467	19.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	54.93240	0.05493	56.64290	0.05664	54.932	26.99	0.00	0	300.00
\$ / R	On 27/01/2016	Any day expiry		12.79660	12.79660		12.74460	12.74460		15.45	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	179.99470	0.17999	195.01580	0.19502	179.995	13.58	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	263.98050	0.26398	257.57110	0.25757	263.980	19.50	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry		12.83340	12.83340		12.78120	12.78120		15.51	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	134.90080	0.13490	150.62610	0.15063	134.901	13.36	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	201.03500	0.20104	201.02910	0.20103	201.035	21.43	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry		12.86330	12.86330		12.81100	12.81100		15.46	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	186.58190	0.18658	203.96940	0.20397	186.582	13.48	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 25/02/2016	Any day expiry	14.84	Call	268.75960	0.26876	263.12200	0.26312	268.760	20.08	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			12.89800	12.89800	12.84570	12.84570		15.54	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.90510	12.90510	12.85270	12.85270		15.53	0.00	0	5,304.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	72.54280	0.07254	83.51090	0.08351	72.543	13.93	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	132.24160	0.13224	145.79330	0.14579	132.242	13.28	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	189.91520	0.18992	207.97580	0.20798	189.915	13.41	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	198.28320	0.19828	216.47030	0.21647	198.283	13.44	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	221.76170	0.22176	240.23960	0.24024	221.762	13.52	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	234.14690	0.23415	252.74270	0.25274	234.147	13.56	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	288.01770	0.28802	306.92700	0.30693	288.018	13.72	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	430.43290	0.43043	418.41240	0.41841	430.433	17.98	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	367.67140	0.36767	358.31130	0.35831	367.671	18.83	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	327.67020	0.32767	320.27690	0.32028	327.670	19.43	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	230.93740	0.23094	234.88190	0.23488	230.937	22.38	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	224.15300	0.22415	230.78770	0.23079	224.153	25.33	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	37.84510	0.03785	39.28010	0.03928	37.845	26.31	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			12.94040	12.94040	12.88790	12.88790		15.62	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	192.71560	0.19272	211.17050	0.21117	192.716	13.38	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	279.04020	0.27904	274.76450	0.27476	279.040	20.78	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.00630	13.00630	12.95350	12.95350		15.67	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	196.72310	0.19672	215.76090	0.21576	196.723	13.29	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	288.39310	0.28839	288.67050	0.28867	288.393	21.59	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.07930	13.07930	13.02610	13.02610		15.72	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	200.00110	0.20000	218.17880	0.21818	200.001	13.20	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	323.12430	0.32312	321.97740	0.32198	323.124	23.08	0.00	0	250.00
\$ / R	On 09/06/2016	Any day expiry			13.10920	13.10920	13.05590	13.05590		15.82	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.11760	13.11760	13.06440	13.06440		15.82	0.00	0	2,100.00
\$ / R	On 28/06/2016	Any day expiry			13.14940	13.14940	13.09640	13.09640		15.95	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	209.42250	0.20942	224.51380	0.22451	209.423	13.26	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	350.56770	0.35057	357.40250	0.35740	350.568	24.30	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.21080	13.21080	13.15830	13.15830		16.08	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	219.88790	0.21989	234.75420	0.23475	219.888	13.37	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	381.88510	0.38189	381.35870	0.38136	381.885	25.68	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.27430	13.27430	13.22230	13.22230		16.19	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	229.09530	0.22910	243.67020	0.24367	229.095	13.45	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	354.17870	0.35418	344.34260	0.34434	354.179	25.65	0.00	0	250.00
\$ / R	On 15/09/2016	Any day expiry			13.08560	13.08560	13.08560	13.08560		16.05	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.32510	13.32510	13.27340	13.27340		16.38	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.34420	13.34420	13.29260	13.29260		16.38	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	236.74200	0.23674	250.91010	0.25091	236.742	13.49	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	331.20500	0.33120	327.37110	0.32737	331.205	25.46	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.40340	13.40340	13.35230	13.35230		16.46	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	243.00970	0.24301	256.38450	0.25638	243.010	13.52	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	303.77990	0.30378	302.86030	0.30286	303.780	25.20	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.47330	13.47330	13.42270	13.42270		16.51	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	248.01240	0.24801	261.10650	0.26111	248.012	13.52	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	282.49160	0.28249	272.78880	0.27279	282.492	25.12	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.50720	13.50720	13.45690	13.45690		16.58	0.00	0	251.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest	
\$ / R	On 19/12/2016	Foreign Exchange Future			13.51780		13.51780		13.46750	13.46750		16.58		0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	245.82970		0.24583		258.29440	0.25829	245.830	13.40		0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	258.26130		0.25826		251.61810	0.25162	258.261	24.77		0.00	0	250.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.29730		12.29730		12.24830	12.24830		15.95		0.00	88	712.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.49660		12.49660		12.44550	12.44550		15.08		0.00	29	342.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.68860		12.68860		12.63700	12.63700		15.13		0.00	0	24.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.90510		12.90510		12.85270	12.85270		15.53		0.00	0	31.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.85090		18.85090		18.76800	18.76800		13.66		0.00	538	29,028.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	0.08890		0.00009		0.21050	0.00021	0.089	20.28		0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	3.26360		0.00326		3.68650	0.00369	3.264	17.73		0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.14350		19.14350		19.05710	19.05710		13.82		0.00	816	4,196.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	139.60580		0.13961		165.60270	0.16560	139.606	13.34		0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	176.61190		0.17661		206.96030	0.20696	176.612	13.39		0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	278.03790		0.27804		317.57310	0.31757	278.038	13.54		0.00	206	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	189.82560		0.18983		182.68730	0.18269	189.826	15.65		0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.42820		19.42820		19.34090	19.34090		14.06		0.00	0	9,392.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	187.18300		0.18718		213.69850	0.21370	187.183	13.21		0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	496.31040		0.49631		483.79970	0.48380	496.310	15.25		0.00	115	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	399.61500		0.39962		390.92340	0.39092	399.615	15.86		0.00	124	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.75490		19.75490		19.66590	19.66590		14.29		0.00	0	2,035.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09905		0.09905		0.09867	0.09867		13.76		0.00	0	11,732.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10079		0.10079		0.10039	0.10039		12.81		0.00	0	7.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10251		0.10251		0.10211	0.10211		15.08		0.00	0	0.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.85760		13.85760		13.62850	13.62850		14.58		0.00	202	147,313.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	0.00280		0.00000		0.04270	0.00004	0.003	19.60		0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	0.14550		0.00015		0.68730	0.00069	0.146	19.26		0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	14.35580		0.01436		53.15140	0.05315	14.356	15.98		0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	170.64890		0.17065		77.30490	0.07730	170.649	14.80		0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	30.13800		0.03014		12.57300	0.01257	30.138	15.84		0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	0.26410		0.00026		0.14400	0.00014	0.264	22.35		0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.10020		14.10020		13.86590	13.86590		13.83		0.00	250	25,675.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	13.84900		0.01385		20.39120	0.02039	13.849	14.49		0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	30.63290		0.03063		49.48020	0.04948	30.633	13.47		0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	47.76670		0.04777		73.98700	0.07399	47.767	13.34		0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	1,132.91980		1.13292		930.67020	0.93067	1,132.920	13.25		0.00	0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	248.57770		0.24858		190.08950	0.19009	248.578	14.98		0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	184.21720		0.18422		142.67200	0.14267	184.217	15.70		0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.33900		14.33900		14.10120	14.10120		14.12		0.00	25	10,593.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	106.77380		0.10677		146.74810	0.14675	106.774	13.00		0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	351.12070		0.35112		459.77110	0.45977	351.121	13.32		0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	163.18270		0.16318		140.93770	0.14094	163.183	18.78		0.00	0	6,682.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.61500		14.61500		14.37330	14.37330		14.31		0.00	0	3,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.16280		15.16280		14.91390	14.91390		14.62		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
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			455.27700		455.27700		456.51600	456.51600			0.00	0	124.00
AL37	On 05/11/2015	Index Future			462.71700		462.71700		463.98100	463.98100			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			533.77300		533.77300		537.41500	537.41500			0.00	0	3.00
AL7T	On 05/11/2015	Index Future			542.49500		542.49500		546.20300	546.20300			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			487.25000		487.25000		490.63500	490.63500			0.00	0	510.00
ALBI	On 05/11/2015	Index Future			495.21200		495.21200		498.65800	498.65800			0.00	0	103.00
ALBI	On 04/02/2016	Index Future			503.63900		503.63900		507.14900	507.14900			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.59380		9.59380		9.48610	9.48610		12.09	0.00	570	13,912.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.00010		0.00000		0.02620	0.00003	0.000	18.31	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	0.02470		0.00002		0.08040	0.00008	0.025	19.43	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	0.71770		0.00072		1.96860	0.00197	0.718	17.09	0.00	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	446.48920		0.44649		342.96230	0.34296	446.489	15.98	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	133.24520		0.13325		68.61040	0.06861	133.245	12.96	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	50.74730		0.05075		26.30260	0.02630	50.747	12.53	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.69930		9.69930		9.58940	9.58940		11.74	0.00	500	1,962.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.80340		9.80340		9.69280	9.69280		13.56	0.00	0	41.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.92670		9.92670		9.81560	9.81560		13.41	0.00	0	1,000.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.87870		9.87870		9.84280	9.84280		14.22	0.00	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.02510		10.02510		9.98730	9.98730		11.89	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			13.14710		13.14710		13.11470	13.11470		14.73	0.00	0	7,258.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.40950		13.40950		13.37590	13.37590		14.18	0.00	0	1,607.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.98290		1.98290		1.97420	1.97420		15.03	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			2.00370		2.00370		1.99360	1.99360		14.08	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.85700		1.85700		1.83020	1.83020		13.77	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.89200		1.89200		1.86450	1.86450		12.04	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			124.28132		124.28132		124.75873	124.75873			0.00	0	0.00
EL28	On 05/11/2015	Bond Future			124.74331		124.74331		125.23145	125.23145			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33	On 06/08/2015	Bond Future	9.97898		82.46731		9.86974	83.23484			0	6,396.00
ES33	On 05/11/2015	Bond Future	10.07277		80.01412		9.95973	80.79604			0	0.00
ES33	On 04/02/2016	Bond Future	10.16503		81.37693		10.04808	82.17347			0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
GOVI	On 06/08/2015	GOVI	484.20600		484.20600		487.29300	487.29300			1	457.00
GOVI	On 05/11/2015	GOVI	492.11900		492.11900		495.26100	495.26100			0	27.00
GOVI	On 04/02/2016	GOVI	500.49300		500.49300		503.69400	503.69400			0	0.00
I2025	On 06/08/2015	Bond Future	119.15572		119.15572		119.65565	119.65565			0	16.00
I2025	On 05/11/2015	Bond Future	121.08316		121.08316		121.59405	121.59405			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	123.69932		123.69932		123.56279	123.56279			0	3,627.00
I2038	On 05/11/2015	Bond Future	125.70029		125.70029		125.56435	125.56435			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	123.24381		123.24381		123.64951	123.64951			0	5,722.00
I2046	On 05/11/2015	Bond Future	123.83071		123.83071		124.24606	124.24606			0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2050	On 06/08/2015	Bond Future	132.29215		132.29215		132.46796	132.46796			0	3,821.00
I2050	On 05/11/2015	Bond Future	134.43191		134.43191		134.61354	134.61354			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	226.44100		226.44100		226.95700	226.95700			0	1,080.00
IGOV	On 05/11/2015	Index Future	230.14100		230.14100		230.66900	230.66900			0	17.00
IGOV	On 04/02/2016	Index Future	234.05700		234.05700		234.59600	234.59600			0	0.00
ILBI	On 06/08/2015	Index Future	615.00200		615.00200		615.95500	615.95500			0	159.00
ILBI	On 05/11/2015	Index Future	625.12700		625.12700		626.09900	626.09900			0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.14000		93.86000		6.14000	93.86000			0	7,500.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.24000		93.76000		6.24000	93.76000			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.33000		93.67000		6.33000	93.67000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.44000		93.56000		6.44000	93.56000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.56000		93.44000		6.56000	93.44000			0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.77000		93.23000		6.77000	93.23000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.95000		93.05000		6.95000	93.05000			0	2,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.04000	92.96000		7.04000	92.96000			0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.31000	92.69000		7.31000	92.69000			0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.51000	92.49000		7.51000	92.49000			0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.66000	92.34000		7.66000	92.34000			0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.77000	92.23000		7.77000	92.23000			0	0.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.12670	0.12670		0.12530	0.12530			0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12650	0.12650		0.12500	0.12500			0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12610	0.12610		0.12460	0.12460			0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.06170	0.06170		0.06150	0.06150			0	22,300.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05850	0.05850		0.05790	0.05790			0	27,500.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05690	0.05690		0.05630	0.05630			0	112,080.00
NZ\$ / R	On 12/06/2015		Foreign Exchange Future	8.81560	8.81560		8.75420	8.75420		14.48	0	0.00
NZ\$ / R	On 01/07/2015		Any day expiry	8.83400	8.83400		8.77160	8.77160		16.59	0	0.00
NZ\$ / R	On 01/07/2015	8.65	Call	268.72680	0.26873		278.76380	0.27876	268.727	16.59	0	10,000.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.88170	8.88170		8.81930	8.81930		10.54	0	500.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.95320	8.95320		8.89000	8.89000		12.27	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.12690	1.12690		1.11270	1.11270			8	766.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.12830	1.12830		1.11410	1.11410			50	25,018.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.13010	1.13010		1.11590	1.11590			0	0.00
R186	On 06/08/2015		Bond Future	8.45652	116.20189		8.34623	117.08064		9.61	585	40,758.00
R186	On 06/08/2015	7.65	Call	161.42000	0.16142		250.30000	0.25030	161.420	9.31	0	75.00
R186	On 06/08/2015	7.75	Call	239.53000	0.23953		360.14000	0.36014	239.530	9.35	0	1,000.00
R186	On 06/08/2015	7.85	Call	344.89000	0.34489		0.00000	0.00000	344.890	9.38	20	20.00
R186	On 06/08/2015	8.05	Call	660.75000	0.66075		914.33000	0.91433	660.750	9.45	0	75.00
R186	On 06/08/2015	8.35	Call	1,468.05000	1.46805		0.00000	0.00000	1,468.050	9.56	20	20.00
R186	On 06/08/2015	8.45	Put	1,888.24000	1.88824		1,506.10000	1.50610	1,888.240	9.59	0	4,229.00
R186	On 06/08/2015	8.46	Put	1,848.67000	1.84867		1,472.74000	1.47274	1,848.670	9.60	0	75.00
R186	On 06/08/2015	8.50	Put	1,695.68000	1.69568		1,345.11000	1.34511	1,695.680	9.61	0	5,229.00
R186	On 06/08/2015	8.55	Put	1,519.56000	1.51956		1,197.01000	1.19701	1,519.560	9.64	0	4,229.00
R186	On 06/08/2015	8.68	Put	1,124.78000	1.12478		0.00000	0.00000	1,124.780	9.72	20	20.00
R186	On 06/08/2015	8.90	Put	641.89000	0.64189		482.68000	0.48268	641.890	9.85	0	5,350.00
R186	On 05/11/2015		Bond Future	8.52219	118.08157		8.40740	118.97733		9.50	0	500.00
R186	On 05/11/2015	8.22	Put	4,256.76000	4.25676		3,701.93000	3.70193	4,256.760	9.40	0	1,090.00
R186	On 05/11/2015	8.25	Put	4,108.31000	4.10831		3,564.78000	3.56478	4,108.310	9.41	0	8,690.00
R186	On 05/11/2015	8.35	Put	3,638.83000	3.63883		3,133.41000	3.13341	3,638.830	9.45	0	9,370.00
R186	On 05/11/2015	8.45	Put	3,206.98000	3.20698		2,739.93000	2.73993	3,206.980	9.48	0	6,248.00
R186	On 05/11/2015	9.00	Put	1,472.99000	1.47299		1,202.58000	1.20258	1,472.990	9.72	0	2,600.00
R186	On 04/02/2016		Bond Future	8.58170	114.79351		8.46227	115.70646		9.30	0	5,512.00
R186	On 05/05/2016		Bond Future	8.63028	116.85423		8.50588	117.78633		9.30	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R186/R208			On 21/12/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000			0	0.00
R197			On 06/08/2015	Bond Future	286.97221	286.97221	287.07113	287.07113			47	997.00
R197			On 05/11/2015	Bond Future	291.61334	291.61334	291.72055	291.72055			0	0.00
R197			On 07/12/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000			0	0.00
R202			On 06/08/2015	Bond Future	235.10050	235.10050	235.51882	235.51882			0	53,356.00
R202			On 05/11/2015	Bond Future	238.90269	238.90269	239.33326	239.33326			0	0.00
R202			On 07/12/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000			0	0.00
R2023			On 06/08/2015	Bond Future	8.26782	100.60142	8.17256	101.12095		7.36	0	18,677.00
R2023	9.07	Put	On 06/08/2015	Bond Future	137.63000	0.13763	95.57000	0.09557	137.630	7.75	0	911.00
R2023			On 05/11/2015	Bond Future	8.34317	98.30508	8.24310	98.83543		7.57	0	0.00
R2023			On 04/02/2016	Bond Future	8.41459	99.97903	8.30941	100.51994		7.27	0	0.00
R2023			On 28/02/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000			0	0.00
R203			On 06/08/2015	Bond Future	7.40659	104.95888	7.36752	105.03420		2.43	0	17,787.00
R203	7.84	Put	On 06/08/2015	Bond Future	139.20000	0.13920	121.98000	0.12198	139.200	2.48	0	5,000.00
R203			On 05/11/2015	Bond Future	7.51944	102.49079	7.47327	102.56979		2.13	0	0.00
R203			On 04/02/2016	Bond Future	7.62927	104.23618	7.57416	104.31819		1.60	0	0.00
R203			On 15/09/2017	Price Contribution	100.00000	100.00000	100.00000	100.00000			0	0.00
R2030			On 06/08/2015	Bond Future	8.85803	93.33341	8.74806	94.18227			0	9,690.00
R2030			On 05/11/2015	Bond Future	8.92250	94.84413	8.80877	95.70895			0	0.00
R2030			On 31/01/2030	Price Contribution	100.00000	100.00000	100.00000	100.00000			0	0.00
R2032			On 06/08/2015	Bond Future	8.94999	97.00454	8.84510	97.86949			0	1,579.00
R2032			On 05/11/2015	Bond Future	9.01553	94.41871	8.90713	95.29987			0	0.00
R2032			On 04/02/2016	Bond Future	9.07619	96.02691	8.96422	96.92467			0	0.00
R2032			On 31/03/2032	Price Contribution	100.00000	100.00000	100.00000	100.00000			0	0.00
R2037			On 06/08/2015	Bond Future	9.05922	95.01995	8.94418	96.06441			0	33,382.00
R2037			On 05/11/2015	Bond Future	9.12007	96.55795	9.00147	97.62167			0	0.00
R2037			On 04/02/2016	Bond Future	9.17781	93.94484	9.05553	95.02829			0	0.00
R2037			On 31/01/2037	Price Contribution	100.00000	100.00000	100.00000	100.00000			0	0.00
R204			On 06/08/2015	Bond Future	7.69679	102.00373	7.64794	102.14689		3.70	0	21,429.00
R204	8.41	Put	On 06/08/2015	Bond Future	80.11000	0.08011	65.25000	0.06525	80.110	3.86	0	699.00
R204			On 05/11/2015	Bond Future	7.79270	103.65371	7.73852	103.80165		3.52	0	0.00
R204			On 04/02/2016	Bond Future	7.87941	101.38141	7.81923	101.53357		3.05	0	0.00
R204			On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000			0	0.00
R204/R203			On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000			0	0.00
R2044			On 06/08/2015	Bond Future	9.15762	96.17613	9.03744	97.35578			0	10,735.00
R2044			On 05/11/2015	Bond Future	9.21696	97.73291	9.09318	98.93399			0	0.00
R2044			On 04/02/2016	Bond Future	9.27340	95.01457	9.14590	96.23774			0	0.00
R2044			On 31/01/2044	Price Contribution	100.00000	100.00000	100.00000	100.00000			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R2048	On 06/08/2015	Bond Future			9.14911		99.78898		9.02879	101.00072			0.00	0	35,237.00
R2048	On 05/11/2015	Bond Future			9.20972		96.97333		9.08576	98.20703			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			9.26789		98.62467		9.14018	99.88099			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			7.95190		97.96724		7.87716	98.23768		4.90	0.00	0	38,359.00
R207	On 06/08/2015	Bond Future	7.46	Call	196.05000		0.19605	248.31000	0.24831		196.050	4.78	0.00	0	70.00
R207	On 05/11/2015	Bond Future			8.03942		99.55239		7.95884	99.82958		4.70	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	425.15000		0.42515	485.80000	0.48580		425.150	4.58	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	489.99000		0.48999	557.12000	0.55712		489.990	4.60	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.12159		97.60548		8.03454	97.88901		4.32	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	388.63000		0.38863	436.18000	0.43618		388.630	4.18	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	579.86000		0.57986	646.15000	0.64615		579.860	4.23	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.18989		99.35763		8.09527	99.64858		4.32	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	835.54000		0.83554	911.52000	0.91152		835.540	4.24	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/08/2015	Bond Future			8.07019		96.57482		7.98502	96.94160		6.00	0.00	0	38,213.00
R208	On 06/08/2015	Bond Future	8.85	Put	106.81000		0.10681	81.68000	0.08168		106.810	6.23	0.00	0	198.00
R208	On 05/11/2015	Bond Future			8.14975		94.73741		8.05926	95.11241		6.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	905.59000		0.90559	785.21000	0.78521		905.590	6.07	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.22189		96.35079		8.12571	96.73370		5.63	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.99368		76.73449		8.88365	77.56128		14.54	0.00	0	25,578.00
R209	On 06/08/2015	Bond Future	9.90	Put	198.70000		0.19870	139.50000	0.13950		198.700	15.33	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			9.05160		74.82797		8.93830	75.66997		15.14	0.00	0	0.00
R209	On 04/02/2016	Bond Future			9.10499		76.10243		8.98840	76.96000		15.09	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/08/2015	Bond Future			177.45904		177.45904		178.14424	178.14424			0.00	0	1,227.00
R210	On 05/11/2015	Bond Future			178.19735		178.19735		178.89783	178.89783			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/08/2015	Bond Future			133.27869		133.27869		133.14586	133.14586			0.00	0	1,120.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R211	On 05/11/2015	Bond Future	135.43467		135.43467		135.30285	135.30285			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	138.01390		138.01390		138.37213	138.37213			4	1,109.00	
R212	On 05/11/2015	Bond Future	140.24654		140.24654		140.61378	140.61378			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	8.89284		87.34726		8.78278	88.16553		12.48	0	17,327.00	
R213	On 05/11/2015	Bond Future	8.95770		85.21628		8.84403	86.04977		12.98	0	0.00	
R213	On 04/02/2016	Bond Future	9.01972		86.66733		8.90229	87.51646		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	9.05207		77.65018		8.94197	78.51993		15.28	0	19,996.00	
R214	On 05/11/2015	Bond Future	9.10990		75.61551		8.99658	76.50113		15.90	0	0.00	
R214	On 04/02/2016	Bond Future	9.16513		76.90309		9.04850	77.80503		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	21,818.56000		21,818.56000		21,624.45000	21,624.45000			0	0.00	
TRY / R	On 12/06/2015	Foreign Exchange Future	4.57230		4.57230		4.56150	4.56150		12.09	0	0.00	
TRY / R	On 14/09/2015	Foreign Exchange Future	4.52880		4.52880		4.51460	4.51460		12.02	0	0.00	
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.70010		1.70010		1.69240	1.69240			0	16.00	
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.64620		1.64620		1.64630	1.64630			0	90.00	
<b>Total for Derivatives :</b>											<b>0.00</b>	<b>156,869</b>	<b>4 240 715.00</b>
<b><u>i-Bonds</u></b>													
AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.22340			0	0.00	
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.49599			0	0.00	
AA05	On 22/03/2019	Spot Bond	9.14000		102.34806		9.14000	102.27351			200,000,000	800,000,000.00	
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	101.06739			0	0.00	
AA07	On 15/04/2021	Spot Bond	9.38500		101.84231		9.38500	101.76578			0	0.00	
AB01/R186	On 24/11/2020	Spot Bond	10.00000		108.68900		10.00000	108.60400			0	0.00	
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.26871			0	0.00	
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	99.02546			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond	9.61500		96.59690		9.61500	96.52298			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.88352		100.00000	9.81187			0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		100.54692		10.84000	100.46042			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		11.26325		100.00000	11.19648			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.16412			0	0.00
AB09	On 03/05/2017	Spot Bond	8.86500		103.41602		8.86500	103.34291			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		109.80700		10.00000	109.72100			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.29500		124.63008		2.29500	271.12712			60,000,000	30,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.96281			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.88817			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.73182			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	101.77542			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.22624			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.71551			1,000,000,000	1,000,000,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.63809			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.46404			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.00000		0.00000	100.47575			0	0.00
ABN05	On 18/04/2021	Spot Bond	2.03500		173.86982		2.03500	173.59234			0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		163.70876		2.76000	163.43759			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		177.03468		2.17000	176.75003			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		186.65202		1.82000	186.35739			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.26125		81.06977		8.26125	81.01690			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.26125		81.06977		8.26125	81.01690			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.57000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.61394			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.74000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	97.80000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	97.29000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	95.87000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	96.18000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.17193			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.07732			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	94.80000			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	94.06000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.77000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.51000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.39324			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.83000		104.80841		6.83000	104.75067			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.09276			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	91.76000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	91.55000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.63000		95.36899		2.63000	110.03553			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.41500		102.51644		2.41500	162.50242			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.37000		116.10721		2.37000	213.87883			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	90.21000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN67	On 28/02/2023	Spot Bond		9.72000	91.54859		9.72000	91.47778			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	102.24000			0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	67.72000			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	97.76000			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	110.84824		9.63000	110.76235			0	0.00
ABN77	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.35000			0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ABN79	On 21/12/2026	Spot Bond		9.69500	110.38419		9.69500	110.29809			0	0.00
ABN80	On 31/03/2021	Spot Bond		9.09000	90.86884		9.09000	90.80265			0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.21000			0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	116.47000			0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ABN87	On 21/12/2026	Spot Bond		9.79000	109.71105		9.79000	109.62466			0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	91.91000			0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.87756			0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.78816			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond	8.41500		105.76212		8.41500	105.69108			0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.09500		103.01435		9.09500	102.93928			0	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.37500		100.17073		9.37500	100.09594			0	0.00
ABS13	On 14/05/2022	Spot Bond	9.79500		100.05003		9.79500	99.97206			0	0.00
ABS6	On 01/06/2020	Spot Bond	9.18500		96.28588		9.18500	96.21503			0	3,110,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.89000		94.79800		9.89000	94.72342			0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.68500		103.33532		7.68500	103.27182			4,800,000,000	2,400,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.10500		217.21735		2.10500	274.77341			0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.14000		129.43014		1.14000	132.11523			0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.07000		132.03877		2.07000	134.47545			0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00622		100.00000	0.00669			0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		96.81460		100.00000	96.06987			0	0.00
ACL028	On 15/09/2015	Spot Bond	10.99000		103.66005		10.99000	103.56921			0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.44529			0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		10.42940		100.00000	10.35379			0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.45600			0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.60757			0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		62.16408		100.00000	61.71339			0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.43457			0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		70.33048		11.00000	70.27018			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		39.78501		100.00000	39.49657			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.84060			0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.01495			0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.76286			0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.81539			0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.83850			0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.97614			0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.97614			0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.99295			0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.99295			0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.95932			0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	96.30540			0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.80700		10.00000	109.72100			0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.56764			0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.78391			0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.83619			0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.85714			0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.81514			0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.72086			0	0.00
ACL104		On 20/12/2019	Spot Bond	9.58500	103.68183		9.58500	103.60181			0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.87696			0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.48313			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	90.51207			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL127	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	187.73441		0.00		0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	187.77662		0.00		0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	101.76278		0.00		0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	102.67667		0.00		0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.01602		0.00		0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	102.67484		0.00		0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.94905		0.00		0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.33100		0.00		0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.80700	10.00000	109.72100		0.00		0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.05066		0.00		4,500,000,000	4,500,000,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.70996		0.00		0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.76910		0.00		0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	102.62720		0.00		0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.73149		0.00		0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.65790		0.00		0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		102.19259	10.23000	102.10951		0.00		0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.61995		0.00		0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	117.10007		0.00		0	0.00
ACL167	On 20/06/2019	Spot Bond	9.69000		104.92987	9.69000	104.84807		0.00		0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.72511		0.00		0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		118.33715	1.75000	118.28363		0.00		0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.59891		0.00		0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.69244		0.00		0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.74478		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
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.64009			0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.72863			0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.83392			0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.07481			0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.62124			0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.58795			0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	101.73431			0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.68825			0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.77740			0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.80471			0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.74415			0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.96069			0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	101.81110			0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	101.81110			0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.91218			0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.70290			0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.91424			0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.47212			0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.91218			0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	97.66888			0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.84683			0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.82850			0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000		0.00000	136.46758			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL204	On 14/02/2023	Spot Bond	0.00000		100.00000		0.00000	137.44732			0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.59819			0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.58354			0	200,000,000.00
ACL210	On 20/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.31617			0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.62333			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.72475			0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.69244			0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.60029			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.59819			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.74389			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.57257			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.90994			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.83206			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.80799			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.21485			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		34.48027		100.00000	34.23029			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		15.61987		100.00000	15.50663			0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.30069			0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.96726			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.06087			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.18555			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.92707			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.20000		99.57386		8.20000	99.50829			0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.18750			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.37795			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		37.88074		100.00000	37.49646			11,824,119,700	11,824,119,700.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		9.84968		100.00000	9.74976			24,658,273,600	24,658,273,600.00
AIR01	On 15/03/2019	Spot Bond	9.21000		99.98926		9.21000	99.91589			0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.79000		111.44797		9.79000	111.36069			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.52500		105.05741		7.52500	104.99416			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.46000		98.99461		9.46000	98.92006			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.74929		100.00000	12.66483			0	0.00
AIR05	On 29/05/2030	Spot Bond	10.13000		99.27437		10.13000	99.19443			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.66500		166.72401		2.66500	166.44944			1,780,000,000	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.97338			0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.94699			0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		99.18478		100.00000	100.00000			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.52901			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.64512			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	101.51531			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.22332			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.49409			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	101.65790			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.96355			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN013	On 09/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.93283		0.00		0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		100.00000	0.00000	93.35000		0.00		0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.00000	0.00000	99.93283		0.00		0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		100.00000	0.00000	113.18232		0.00		0	0.00
ASN022	On 07/12/2033	Spot Bond	2.62000		129.74363	2.62000	232.31755		0.00		0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	113.64276		0.00		0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000	0.00000	112.98690		0.00		0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.35224		0.00		0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		100.00000	0.00000	109.74229		0.00		0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		100.00000	0.00000	111.95918		0.00		0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.54682		0.00		0	0.00
ASN037	On 07/12/2033	Spot Bond	2.63500		162.92723	2.63500	206.08920		0.00		0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.70175		0.00		0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.49235		0.00		0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.08449		0.00		0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.06772		0.00		0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		100.00000	0.00000	101.01088		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
ASN059	On 28/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.86835			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.80817			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		100.00000		0.00000	98.42811			0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.02470			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	100.00000		17.24894	100.00000	100.00000				10,000,000,000	10,000,000,000.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		38.39940	100.00000	38.14361				0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		19.24381	100.00000	19.10430				0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		19.35480	100.00000	19.21448				0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		18.85537	100.00000	18.71867				0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		31.98936	100.00000	31.68050				0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		45.86158	100.00000	45.52908				0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		17.10413	100.00000	18.80771				0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		31.85760	100.00000	31.59214				0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		44.54079	100.00000	44.16964				0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.87058			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.47248			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.40325			0	0.00
BAW11	On 01/10/2018	Spot Bond	9.26000		103.30636		9.26000	103.22975			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.63129			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.87774			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.08987			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.21437			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW19	On 05/12/2020	Spot Bond		9.66500	99.63711		9.66500	99.56005			0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		6.82000	103.58974		6.82000	103.53294			0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	58.44899		100.00000	58.02059			0	0.00
BAW21	On 24/03/2022	Spot Bond		9.91500	98.87959		9.91500	98.80161			0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	103.84052			0	0.00
BAW8	On 02/10/2017	Spot Bond		9.01500	103.69024		9.01500	103.61532			0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.92384	103.24375		10.92384	102.96731			0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.87671	102.19816		10.87671	102.16367			0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.89525	102.18958		10.89525	102.16750			0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.96832			0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.93264	102.37567		10.93264	102.15832			0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.00874	101.72717		12.00874	101.61826			0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.01323			0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.01323			0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.01330			0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.17384	101.98865		11.17384	101.90894			0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.07389	102.81458		11.07389	102.24239			0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.87671	102.19816		10.87671	102.16367			0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.07675	102.62607		11.07675	102.32729			0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.31494	99.21436		10.31494	101.91377			0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.91450			0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.89374			0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.89374			0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.99797			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA23	On 30/06/2017	Spot Bond		8.43642	105.87163		8.43642	103.36265			0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.79000	100.83072		11.79000	100.73421			0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.02311			0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.71500	78.82710		11.71500	98.85915			0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.99797			0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.74405			0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	94.98847		9.28000	101.67733			0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.86700			0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.56000	74.99219		11.56000	101.18773			0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.81351			0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.85808			0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.85808			0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89645			0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.79211			0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.87829			0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.99797			0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.87829			0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.79568			0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.81583			0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.87839			0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.47465			0	0.00
BAYA48	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.54572			0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.92384	103.79780		13.92384	103.49925			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYB03	On 31/12/2016	Spot Bond	15.31789	102.95586		15.31789	102.81765			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188	102.84898		14.11188	101.54021			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.43622			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	102.43622			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	102.43622			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	102.52495			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.12524			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	33.81222		100.00000	33.62013			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.13556		100.00000	21.97332			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.14585		100.00000	19.99819			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.43571		100.00000	12.34456			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.44301		100.00000	12.35279			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.03537		100.00000	14.92516			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.02788		100.00000	12.93240			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.88740			0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.09367			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.15789			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.93754			400,000,000	200,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.37772		100.00000	9.30974			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.37772		100.00000	9.30974			0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000	99.18478		100.00000	100.00000			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000	89.02439		100.00000	88.37772			0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000	83.14351		100.00000	82.57919			0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000	80.57395		100.00000	80.04386			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BD0202	On 31/12/2018	Spot Bond	2.00500	104.41118		2.00500	182.53543			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.31000	92.90087		8.31000	157.17988			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.31000	94.18211		8.31000	157.56076			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.69500	96.71435		8.69500	96.64690			0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BEER02	On 28/03/2018	Spot Bond	8.36000	98.34518		8.36000	98.27954			0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.58141			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.94236			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.49723			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.02168			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.08264			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.25284			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	36.86102		100.00000	36.59085			0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.75945			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.77406			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.77892			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.83729			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.91502			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	36.05644		100.00000	35.79216			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	36.05644		100.00000	35.79216			0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.74153			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.77475			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.51500		102.46887		8.51500	102.39924			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.87438			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.05136			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		25.77308		100.00000	25.58623			0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		25.77308		100.00000	25.58623			0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	101.50301			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.33500		97.72029		11.33500	98.77651			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.80108			0	0.00
BGL04	On 05/02/2025	Spot Bond	11.22500		93.75617		11.22500	99.12974			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	102.51507			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		74.48131		100.00000	74.05818			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.11526			0	1,000,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.01907			0	0.00
BID06	On 30/06/2019	Spot Bond	8.87000		70.24520		8.87000	103.75757			0	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.30243			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.93510			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.51108			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.27803			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.32021			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.26957			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.28275			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.30666			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.40567			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.57582			0	0.00
BNP01	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.54517			0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	98.85020		100.00000	98.06774			0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.92051			0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.94630			0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	97.38133			0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	100.00000		0.00000	96.75253			0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.24043			0	0.00
BTC034	On 12/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.87767			0	0.00
BTC035	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.43933			0	0.00
BTC037	On 06/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.45717			0	0.00
BTC038	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.29956			0	0.00
BTC039	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.19427			0	0.00
BTC040	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.09071			0	0.00
BTC041	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.07939			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	99.47283			0	0.00
BTC044	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.77043			0	0.00
BTC045	On 13/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.78539			0	0.00
BTC046	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.59374			0	0.00
BTC047	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.64253			0	0.00
BTC048	On 04/09/2015	Spot Bond		100.00000	80.57395		100.00000	100.00000			0	0.00
BTC049	On 07/09/2015	Spot Bond		100.00000	80.04386		100.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BTC30A	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.89377			0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		42.59114		100.00000	42.27897			0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.53528			0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.59242			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.67349			0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.37266			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		17.25992		100.00000	17.05840			0	0.00
CBL08	On 02/11/2016	Spot Bond	9.71500		107.00244		9.71500	106.91971			0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	105.33387			0	0.00
CBL11	On 06/05/2016	Spot Bond	8.76500		102.43095		8.76500	102.35935			0	0.00
CBL12	On 06/09/2018	Spot Bond	12.76000		99.11716		12.76000	99.01726			0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	98.03827			0	0.00
CBL14	On 01/02/2019	Spot Bond	13.06000		99.73841		13.06000	99.63390			0	0.00
CBL16	On 18/05/2017	Spot Bond	9.16500		101.00754		9.16500	100.93377			0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	97.06391			0	0.00
CBL18	On 23/08/2019	Spot Bond	13.06000		96.84174		13.06000	96.74027			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.97783			0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	95.98418			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.45680			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.81500		92.10217		10.81500	92.02313			0	0.00
CBL23	On 18/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.42631			0	0.00
CCT01	On 23/06/2023	Spot Bond	10.21500		118.46205		10.21500	118.36481			0	0.00
CCT02	On 12/06/2024	Spot Bond	10.21500		107.99612		10.21500	107.90748			0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.14000		108.77516		10.14000	108.68749			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.91100			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.91500		102.41689		11.91500	102.32031			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.04039			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.41825			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.80660		10.00000	109.72060			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.63002			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.93678			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.13555			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		9.65386		100.00000	9.56274			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000		17.28815		100.00000	100.00000			6,000,000,000	3,000,000,000.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.93689			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.09786			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.60937			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.67192			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.74387			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	100.59225			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.58629			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.61778			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.76288		0.00		0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.14651		0.00		0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.39874	10.11000	104.31345		0.00		0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.25428		0.00		0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	122.71762	2.76000	122.51428		0.00		0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	107.22998		0.00		0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	120.00822	3.14000	122.46308		0.00		0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.22115	8.25000	102.15381		0.00		0	0.00
CLN198	On 13/09/2021	Spot Bond	2.77000	130.44967	2.77000	124.32429		0.00		0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	127.84324	2.40000	121.84390		0.00		0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.46423		0.00		0	0.00
CLN215	On 17/10/2016	Spot Bond	8.59500	101.09809	8.59500	101.02837		0.00		0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.99014		0.00		0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.01077		0.00		0	0.00
CLN221	On 20/10/2016	Spot Bond	8.64500	101.13952	8.64500	101.06938		0.00		0	0.00
CLN222	On 20/10/2016	Spot Bond	8.64500	101.13952	8.64500	101.06938		0.00		0	0.00
CLN225	On 09/12/2016	Spot Bond	8.69500	99.95595	8.69500	99.88586		0.00		0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.80491		0.00		0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.98558		0.00		0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.80700	10.00000	109.72100		0.00		0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.80700	10.00000	109.72100		0.00		0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.46514		0.00		0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.24511		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	
CLN242		On 24/02/2019	Spot Bond		9.35000	102.66005	9.35000	102.58234			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond		9.35000	102.66005	9.35000	102.58234			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	102.30004			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	101.98187			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	102.38397			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	102.38397			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	102.38397			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond		0.00000	100.00000	0.00000	101.90784			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond		9.49000	102.41417	9.49000	102.33679			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond		0.00000	100.00000	0.00000	101.47510			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	102.04659			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.96999			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.95966			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	102.02415			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond		0.00000	100.00000	0.00000	100.29568			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond		0.00000	100.00000	0.00000	100.27488			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	102.16927			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	102.39621			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.76498			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.55179			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.44985			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.61914			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
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.86846			0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.49242			0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.95591			0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.77095			0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.71613			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.80700		10.00000	109.72100			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.49735			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.75161			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.55881			0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.92467			0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.52179			0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.65178			0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.64163			0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	137.91169			0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	103.02209			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	100.52265			0	0.00
CLN314	On 14/11/2022	Spot Bond	11.00000		93.34917		11.00000	93.26772			0	0.00
CLN315	On 20/03/2023	Spot Bond	11.52000		94.80578		11.52000	94.71925			0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.56909			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.93729			0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.51099			0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.92167			0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.86504			0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		100.90326		8.80500	100.84650			0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.70290			0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.87722			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	101.81175			0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	101.93310			0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.84701			0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.56092			0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	82.36710			0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	102.01509			0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.56909			0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	118.93483			0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	118.98334			0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.85208			0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.24036			0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.57816			0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.54518			0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	102.09885			0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.61577			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.87453			0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.84396			0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.54912			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.53280			0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.81178			0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.17319			0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.79800			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.91604			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.55211			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.18000		105.39529		10.18000	104.29188			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.71133			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.78286			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.32000		107.51978		12.32000	106.15310			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.81466			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.35000		106.11439		12.35000	106.00906			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		109.40975		10.02000	109.32114			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.81466			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.87875			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	104.40426			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.68504			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.72076			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.72091			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.63620			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN376	On 20/03/2021	Spot Bond		9.71500	102.83617		9.71500	102.75667			0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.93990			0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.88081			0	0.00
CLN379	On 20/03/2024	Spot Bond		10.57000	102.14750		10.57000	102.06176			0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	102.35517		11.00000	102.26586			0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.91800			0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.93066			0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.92737			0	0.00
CLN384	On 20/09/2024	Spot Bond		12.11000	102.16151		12.11000	102.06363			0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	102.09619			0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.72065			0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.95606			0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.83642			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	101.37196			0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.58423			0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.61914			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	101.71338			0	0.00
CLN395	On 02/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.06199			0	0.00
CLN396	On 20/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.88405			0	0.00
CLN397	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	102.03289			0	0.00
CLN398	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.49231			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN399	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.48940			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	101.00225			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.90437			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.80344			0	0.00
CLN403	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.39302			0	0.00
CLN404	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.10866			0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.22636		7.01000	41.81699			0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	167.25295			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	8.69500		96.71435		8.69500	146.63872			0	0.00
CLN88	On 28/04/2028	Spot Bond	8.31000		35.74312		8.31000	157.17988			0	0.00
CLN89	On 02/03/2028	Spot Bond	8.31000		36.19025		8.31000	157.56076			0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.37705			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.35462			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.29749			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.67666			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.82589			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.70824			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.73141			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.28487			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.73431			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.92167			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.57935			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.67887			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.66836			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.67881			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.96936			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.24318			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.22385			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.77500		106.39405		8.77500	104.87506			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.84000		100.48492		8.84000	100.41370			0	930,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.35500		109.99046		10.35500	109.89948			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.28000		101.68545		7.28000	101.62554			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.92500		105.92231		9.92500	105.83869			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.96000		101.26082		9.96000	101.17974			0	0.00
COT01	On 03/04/2023	Spot Bond	10.33000		95.17903		10.33000	95.10048			0	0.00
COT02	On 03/04/2028	Spot Bond	11.04000		96.11790		11.04000	96.03328			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	11.04000		89.30687		11.04000	89.22825			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.17430			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.74669			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		9.35305		100.00000	11.19823			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.22819			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.56328			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.18651			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.06192			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.84468			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.40168		100.00000	11.25879			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.77178		100.00000	13.61172			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.69000		100.10693		11.69000	101.15026			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		14.18338		100.00000	14.08055			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.83869		100.00000	6.78911			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.83954		100.00000	14.73195			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.76104			0	0.00
DENG44	On 29/09/2017	Spot Bond	8.04000		98.86712		8.04000	98.80361			0	200,000,000.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.30180			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.21340			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.03509			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		87.78243		100.00000	87.17000			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.92240			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.28487			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.39248			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.66664			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	102.23618			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.45330			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.94356			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	55.61545			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.80033			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.91500		100.28501		8.91500	104.71390			0	0.00
DV21	On 15/06/2016	Spot Bond	7.44500		107.00263		7.44500	106.93819			0	0.00
DV22	On 07/02/2020	Spot Bond	8.97500		104.91448		8.97500	104.83817			3,400,000	1,355,500,000.00
DV23	On 27/02/2023	Spot Bond	9.61000		104.85328		9.61000	104.77175			3,500,000	1,055,600,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DV24	On 18/02/2024	Spot Bond	9.59000	103.49838	9.59000	103.41807	0.00	0	0.00		0	0.00
DV29	On 18/02/2029	Spot Bond	9.68000	106.19065	9.68000	106.10749	0.00	0	300,000,000.00		0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.35431	0.00	0	0.00		0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.24168	0.00	0	0.00		0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.81177	0.00	0	0.00		0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.30051	0.00	0	0.00		0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.88861	0.00	0	0.00		0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.88698	0.00	0	0.00		0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.42336	0.00	0	0.00		0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.09095	0.00	0	0.00		0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.95689	0.00	200,000,000	200,000,000.00		0	0.00
E170	On 01/08/2020	Spot Bond	8.32000	126.04880	8.32000	125.96368	0.00	0	2,100,000,000.00		0	0.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	96.24735	0.00	0	0.00		0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00		0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00		0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00		0	0.00
EL037	On 31/01/2037	Spot Bond	2.43000	98.54745	2.43000	98.38681	0.00	0	0.00		0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000	101.42997	1.20000	135.92953	0.00	17,070,000,000	24,220,000,000.00		0	0.00
EL28	On 02/05/2028	Spot Bond	2.16000	122.94545	2.11500	123.35653	0.00	4,120,000,000	1,030,000,000.00		0	0.00
EL29	On 19/11/2029	Spot Bond	2.09500	111.58878	2.09500	111.41025	0.00	0	0.00		0	0.00
EL30	On 29/07/2030	Spot Bond	2.07500	112.82402	2.07500	112.64338	0.00	0	0.00		0	0.00
EL31	On 02/06/2031	Spot Bond	2.22000	102.57754	2.22000	102.41230	0.00	0	0.00		0	0.00
EL36	On 31/01/2036	Spot Bond	2.41000	98.97637	2.41000	98.81520	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
EMM01	On 28/07/2020	Spot Bond	9.76500	106.94929	9.76500	106.86482	0.00	0	0.00			
EMM02	On 11/03/2021	Spot Bond	9.66500	107.13782	9.66500	107.05541	0.00	0	0.00			
EMM03	On 04/05/2024	Spot Bond	10.09000	100.70546	10.09000	100.62468	0.00	0	0.00			
EMM04	On 16/05/2028	Spot Bond	10.31500	92.37498	10.31500	95.46982	0.00	0	0.00			
EMM05	On 17/04/2029	Spot Bond	10.45500	103.04391	10.45500	102.30375	0.00	0	3,999,999,600.00			
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.36969	0.00	0	0.00			
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000	0.00000	98.25140	0.00	0	0.00			
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.86732	0.00	0	0.00			
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.64470	0.00	0	0.00			
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.62034	0.00	0	0.00			
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.58808	0.00	0	0.00			
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.99724	0.00	0	0.00			
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.22280	0.00	0	0.00			
EQ209U	On 11/06/2015	Spot Bond	100.00000	99.18478	100.00000	98.38275	0.00	0	0.00			
EQS02	On 01/07/2015	Spot Bond	10.85000	105.73708	10.85000	105.64351	0.00	0	0.00			
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.74090	0.00	0	0.00			
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.93738	0.00	0	0.00			
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.17752	0.00	0	0.00			
EQS07	On 09/04/2018	Spot Bond	10.34000	97.34246	10.34000	97.26205	0.00	0	0.00			
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	98.24140	0.00	0	0.00			
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	97.59583	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	100.39772	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			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.42189			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.47966			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.80700		10.00000	109.72100			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.35437			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.36873			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.35149			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.36347			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.36397			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.35912			0	0.00
ES15	On 30/08/2015	Spot Bond	6.45000		102.37348		6.45000	102.32002			0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.20000		103.85457		8.20000	103.78618			3,500,000	3,106,429,600.00
ES23	On 25/01/2023	Spot Bond	8.83000		110.07765		8.83000	109.99885			4,200,000	51,293,776,600.00
ES26	On 02/04/2026	Spot Bond	9.14000		92.67068		9.14000	92.60282			3,206,600,000	10,367,956,500.00
ES33	On 15/09/2033	Spot Bond	9.90500		81.58086		9.79500	82.29933			80,009,399,800	05,451,376,800.00
ES42	On 25/04/2042	Spot Bond	9.89500		87.95642		9.89500	87.88681			0	32,332,865,800.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.36821			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	98.58982			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.23647			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.02980			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.50963			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.32445			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.29530			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00802			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFC16	On 12/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.56528			0	0.00
FIFC17	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.09468			0	0.00
FIFC18	On 12/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.47540			0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.24730		100.00000	11.16576			0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.94667		100.00000	10.86730			0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.69713			0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.68633			0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.89634			0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	102.02911			0	0.00
FRB05	On 21/12/2018	Spot Bond		9.66000	100.53384		9.66000	100.45569			0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.91369			0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.91362			0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.85351			0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	104.14038			0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.01821			0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	100.01935			0	0.00
FRB14	On 02/06/2026	Spot Bond		10.41500	97.48172		10.41500	98.26395			0	0.00
FRB15	On 06/03/2025	Spot Bond		0.00000	100.00000		0.00000	99.92604			0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.51000	109.86862		10.51000	109.77591			0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.56185			0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.07000	133.79347		2.07000	134.47545			0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.13500	126.03813		2.13500	274.19382			0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.34500	106.26660		2.34500	112.77723			0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.98500	96.41396		2.98500	152.82212			0	10,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBI33	On 07/12/2033	Spot Bond	3.13000		104.47711		3.13000	192.44338			0	15,000,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.10000		104.73310		7.10000	104.67317			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.63200		66.83109		7.63200	66.23036			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41200		42.97516		9.41200	42.07151			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000		41.65277		9.65000	40.71965			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.05542			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.03609			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.76294			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.93525			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.38107		7.47000	98.00000			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.38107		7.47000	100.00000			0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.91218			0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.82222			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.07020			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	101.88081			0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.30616		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	102.00003			0	0.00
FRC129	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	
FRC130	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	102.46582			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	102.39278			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond			100.09221	25.29138		100.09221	25.10787			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	101.70709			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	111.58890			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond			0.00000	100.00000		0.00000	102.26690			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond			0.00000	100.00000		0.00000	103.09555			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	101.89313			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond			0.00000	100.00000		0.00000	101.91417			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond			0.00000	100.00000		0.00000	101.74818			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond			0.00000	100.00000		0.00000	101.78664			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond			0.00000	100.00000		0.00000	102.34059			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
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.75524		0.00		0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		63.28581	13.22500	63.21872		0.00		0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.65474		0.00		0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.65684		0.00		0	100,000,000.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	102.43523		0.00		0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.73222		0.00		0	0.00
FRC169	On 31/01/2025	Spot Bond	3.57500		98.24558	3.57500	101.46812		0.00		0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.80757		0.00		0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.80757		0.00		0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.35340		0.00		0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.56909		0.00		0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	99.76403		0.00		0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.70290		0.00		0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.66312		0.00		0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000	0.00000	100.77490		0.00		0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	101.94775		0.00		0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.52819		0.00		0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000	0.00000	100.76694		0.00		0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000	0.00000	100.94069		0.00		0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	102.23618		0.00		0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.76990		0.00		0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	102.25439		0.00		0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.64428		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
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.78664			0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.78664			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.61979			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.34179			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.41505			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.38459			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.80700		10.00000	109.72100			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.16532			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.88708			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.14997			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.36668			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.12701			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.13006			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.09626			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.99655			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.09626			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.99256			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.68916			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.77921		8.75000	100.70812			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.75315			0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.47532		100.00000	11.39212			0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.51977		100.00000	10.44351			0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	96.78860			0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	12.28981		100.00000	12.20071			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.59027			0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		22.46341		100.00000	22.29878			0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.64670			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		8.88534		100.00000	8.82091			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		21.64406		100.00000	21.48714			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.64666			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		21.61599		100.00000	21.45928			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.64510			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.61301			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.71796			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.67463			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.88000		128.30818		2.88000	128.09432			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.51941			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.51266			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.51266			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.35919			0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.47989			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.74945			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.63386			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.72485			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	101.44087			0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.21836			0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.89939			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.88892			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.89118			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.87362			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.41000		116.62147		3.41000	124.10680			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.92253			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.94143			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.46000		107.71520		3.46000	123.73802			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.44000		105.46266		3.44000	123.88538			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.46000		102.53158		2.46000	129.34769			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.53000		103.37172		2.53000	138.33816			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.97839			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.67882			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.90996			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.22077			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.14099			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.83478			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.83268			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.56440			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.44063		100.00000	12.35044			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		52.07671		100.00000	51.69915			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		95.47410		100.00000	94.74715			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		23.49170		100.00000	23.32139			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		34.86133		100.00000	34.53583			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.28126		100.00000	12.19126			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.64004			700,000,000	700,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.89715			1,000,000,000	1,000,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.23529			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.59881			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.33563			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	99.50285			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.38433			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.14800		83.74515		2.14800	102.90484			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.53000		101.66110		2.53000	110.75261			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.90920			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.30344		10.38000	101.21793			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.30344		10.38000	101.21793			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	80.09300			0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	103.21860			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.67000		99.73245		2.67000	108.09914			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.57000		208.17566		2.57000	207.96753			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.64000		108.84051		2.64000	108.66122			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.60000		207.31073		2.60000	207.09803			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.96857			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.43000		112.13437		2.43000	111.95157			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.73000		107.16280		2.73000	106.98549			0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.27817			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	54.54300			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.55518			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS119	On 31/01/2038	Spot Bond	2.83500		105.24488		2.83500	105.06984			0	3,641,008,500.00
FRS120	On 07/12/2033	Spot Bond	2.72000		113.02342		2.72000	203.66397			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.77000		111.38559		2.77000	202.25358			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.36000		98.76617		2.36000	98.60574			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.80000		159.23258		2.80000	201.41308			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.11000		86.85833		3.11000	100.24672			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.02500		96.75761		3.02500	152.16822			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.56000		80.95312		3.56000	92.92429			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.01500		96.74304		3.01500	152.33139			0	0.00
FRS130	On 11/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.46575			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.07500		151.18143		3.07500	151.23311			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.31000		188.05497		3.31000	188.21458			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.49000		81.27638		3.49000	93.22448			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.46000		81.59441		3.46000	93.70132			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.27000		82.92656		3.27000	97.56472			0	4,140,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.25500		124.98034		2.25500	271.88998			0	5,820,000,000.00
FRS37	On 07/12/2023	Spot Bond	2.14500		125.94957		2.14500	274.00095			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.86500		119.76350		2.86500	260.52803			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.54000		102.24744		2.54000	130.72965			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.82242			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.07000		134.69104		2.07000	130.36364			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.03963			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.28626			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.70055			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.51000		107.98131		2.51000	107.80458			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		27.72813		104.97509	27.51822			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		27.43675		101.07593	30.57200			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		22.75235		100.44759	22.58673			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		29.03276		100.76967	28.82084			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	2.09000		118.50231		2.09000	118.31266			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	2.29000		98.20873		2.29000	113.31514			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.84666			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.32000		97.95438		2.32000	113.02138			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.19257			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.34500		124.19390		2.34500	342.31443			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.59637			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.19567			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	7.74500		102.13161		7.74500	102.06837			0	0.00
FRX17	On 15/09/2017	Spot Bond	8.32500		102.29694		8.32500	102.22895			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.58000		106.31908		8.58000	106.24589			0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	9.22500		99.77149		9.22500	99.69817			0	760,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.50500		98.50813		9.50500	98.43318			0	0.00
FRX23	On 28/02/2023	Spot Bond	10.11000		89.63166		10.11000	89.55963			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	10.25000		102.93424		10.25000	102.84947			0	0.00
FRX26	On 01/10/2026	Spot Bond	10.50000		94.63513		10.50000	95.12506			0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.81000		95.33481		10.81000	95.62967			0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.93000		92.15402		10.93000	92.07278			0	0.00
FRX45	On 14/04/2045	Spot Bond	10.34500		79.62961		10.34500	79.56381			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.50015			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.52118			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.57371			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.65779			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.72084			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.99397			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.31525			0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.16894			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.32687			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.33976			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.35050			0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.39767			0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		53.61471		100.00000	53.22601			0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		8.99506		100.00000	8.92984			0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.50912		100.00000	1.49818			0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.25319		100.00000	0.25135			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		10.42940	100.00000	10.35379				0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.74976	100.00000	1.73708				0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.29356	100.00000	0.29143				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	101.21056				0	100,000,000.00
GFC04	On 11/04/2017	Spot Bond	9.51500		101.42970	9.51500	101.35244				0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.95995				0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.22269				0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.22560				0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.24452				0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.26773				0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.28219				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	100.44363				0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.61517	100.00000	9.13204				0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		19.85713	100.00000	17.24636				0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		10.91800	100.00000	10.83885				0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		11.02729	100.00000	10.92433				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.75661			0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.78616			0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.82282			0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.87368			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	100.92723			0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.06473			0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.53151			0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.88323			0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.33237			0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.52237			0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0	241,300,000.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.96038			0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.84317			0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.09531		100.00000	10.02212			0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.00108			0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.80420			0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.67112			0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.67889			0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.29360			0	0.00
HILC21	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.51461			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.98597				0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.52423		101.32858	7.52423	92.46571				0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.02965				0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.52417		101.30252	8.52417	104.41639				0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.08578				0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.97433		101.36318	8.97433	104.41639				0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.15435				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	101.07234				0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.23772				0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.56236				0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.80700	10.00000	109.72100				0	0.00
HPF05	On 17/02/2017	Spot Bond	9.39500		103.76423	9.39500	103.68532				0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.39340				0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.36986				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond	8.56500	108.27613	8.56500	108.20090	0.00	0	1,580,000,000.00			
HWAY23	On 07/12/2023	Spot Bond	2.00500	127.19607	2.00500	276.71584	0.00	4,080,000,000	2,882,600,000.00			
HWAY24	On 07/12/2024	Spot Bond	2.00500	130.10232	2.00500	283.03840	0.00	1,600,000,000	400,000,000.00			
HWAY34	On 31/07/2034	Spot Bond	9.78500	98.65809	9.78500	98.58001	0.00	0	2,230,000,000.00			
HWAY35	On 31/07/2035	Spot Bond	9.82500	98.24278	9.82500	98.16472	0.00	0	0.00			
HWF02U	On 30/09/2016	Spot Bond	100.00000	38.83165	100.00000	38.55012	0.00	0	0.00			
HWF04U	On 09/10/2015	Spot Bond	100.00000	93.53234	100.00000	92.82732	0.00	0	0.00			
HWF05U	On 09/10/2016	Spot Bond	100.00000	42.78463	100.00000	42.47105	0.00	0	0.00			
HWF06U	On 20/11/2016	Spot Bond	100.00000	34.31342	100.00000	34.06464	0.00	0	0.00			
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	109.80700	10.00000	109.72100	0.00	0	0.00			
I2025	On 31/01/2025	Spot Bond	1.74000	119.04299	1.68000	119.47827	0.00	16,915,000,000	30,670,378,200.00			
I2038	On 31/01/2038	Spot Bond	1.91000	123.68366	1.91000	123.48733	0.00	0	111,016,310,400.00			
I2046	On 31/03/2046	Spot Bond	1.98000	122.45468	1.98000	122.25979	0.00	4,300,000,000	92,556,800,000.00			
I2050	On 31/12/2050	Spot Bond	1.97000	132.32318	1.96000	132.43144	0.00	21,424,000,000	38,542,850,300.00			
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.52258	0.00	0	0.00			
IBL21	On 15/03/2016	Spot Bond	8.19500	103.13400	8.19500	103.06649	0.00	0	0.00			
IBL22	On 15/03/2018	Spot Bond	8.26500	106.47516	8.26500	106.40489	0.00	0	0.00			
IBL28	On 18/08/2016	Spot Bond	8.01500	102.77903	8.01500	102.71211	0.00	0	0.00			
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.66662	0.00	0	0.00			
IBL34	On 31/01/2017	Spot Bond	1.30000	101.58395	1.30000	131.77562	0.00	0	0.00			
IBL36	On 31/01/2022	Spot Bond	2.14000	104.73135	2.14000	133.90985	0.00	0	0.00			
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.92489	0.00	0	0.00			
IBL39	On 02/04/2018	Spot Bond	8.38500	102.51981	8.38500	102.45081	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	
IBL40	On 15/06/2015	Spot Bond			0.00000		100.00000		0.00000	99.82570			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond			0.00000		100.00000		0.00000	100.45454			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond			0.00000		100.00000		0.00000	100.48159			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond			10.00000		109.80700		10.00000	109.72100			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond			8.99000		100.76561		8.99000	100.69261			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond			9.44500		94.82813		9.44500	94.75564			0.00	0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.56798			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond			9.05500		97.13012		9.05500	97.05964			0.00	1,360,000,000	1,360,000,000.00
IBL50	On 02/08/2020	Spot Bond			9.49500		101.56448		9.49500	101.48644			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond			0.00000		100.00000		0.00000	100.62296			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond			0.00000		100.00000		0.00000	99.76572			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond			7.95500		101.79071		7.95500	101.72492			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond			8.77000		101.06847		8.77000	100.99661			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond			0.00000		100.00000		0.00000	100.79798			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond			0.00000		100.00000		0.00000	100.44915			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond			8.03500		103.43637		8.03500	103.36887			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond			8.73000		104.28877		8.73000	104.21494			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond			9.81000		105.67857		9.81000	105.59474			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond			0.00000		100.00000		0.00000	101.31270			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond			0.00000		100.00000		0.00000	100.82296			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond			0.00000		100.00000		0.00000	100.63714			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond			0.00000		100.00000		0.00000	100.75054			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond			0.00000		100.00000		0.00000	100.76551			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond			0.00000		100.00000		0.00000	99.86647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL67	On 31/01/2022	Spot Bond	2.87000		128.20774		2.87000	128.17096			0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00954		100.00000	0.00948			0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.92125			0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.89168			0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.46500		96.39934		9.46500	96.32629			0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.24672			0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.12189			0	0.00
IDCG06	On 24/11/2024	Spot Bond	10.14000		96.84476		10.14000	96.76669			0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.76155		5.00000	101.71992			0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.67694		5.00000	100.63620			0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.92986		4.00000	100.89727			0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.56428		4.00000	100.53165			0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		46.49681		100.00000	46.15603			0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		46.31367		100.00000	45.97423			0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		46.31367		100.00000	45.97423			0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		104.84844		9.20000	104.77117			0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.42952			0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.18809		100.00000	7.13597			0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.53275			0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		95.47410		100.00000	94.74715			0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		14.95090		100.00000	14.84132			0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		20.97254		100.00000	20.82049			0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.56549		100.00000	1.55653			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IN277U	On 30/06/2021	Spot Bond	100.00000		9.86641	100.00000	9.79409		0.00		0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.73461	100.00000	9.66404		0.00		0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.85599	100.00000	10.77643		0.00		0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		31.82662	100.00000	31.59335		0.00		0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		92.17172	100.00000	91.47870		0.00		0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		84.68677	100.00000	84.10138		0.00		0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		83.52403	100.00000	82.95455		0.00		0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		95.92049	100.00000	95.18264		0.00		0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		95.96765	100.00000	95.22944		0.00		0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		92.63959	100.00000	91.93955		0.00		0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		88.33853	100.00000	87.50777		0.00		0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		82.39278	100.00000	81.83857		0.00		0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		82.76627	100.00000	82.04448		0.00		0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		83.71560	100.00000	83.14351		0.00		0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.91241	6.40000	99.96494		0.00		0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.98247	6.40000	99.87741		0.00		0	0.00
INA525	On 17/06/2015	Spot Bond	100.00000		97.59358	100.00000	96.81698		0.00	20,000,000,000	10,000,000,000.00	
INA529	On 14/07/2015	Spot Bond	6.45000		99.36786	6.45000	99.26328		0.00		0	0.00
INA530	On 21/07/2015	Spot Bond	6.45000		99.24587	6.45000	99.14154		0.00		0	0.00
INA531	On 28/07/2015	Spot Bond	6.60000		99.10399	6.60000	98.99755		0.00		0	0.00
INA533	On 11/08/2015	Spot Bond	6.60000		98.85598	6.60000	98.75007		0.00		0	0.00
INA534	On 18/08/2015	Spot Bond	6.60000		98.73244	6.60000	98.62679		0.00		0	0.00
INA538	On 08/09/2015	Spot Bond	100.00000		79.86871	100.00000	79.34783		0.00	26,000,000,000	26,000,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.69916		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
ING115	On 31/03/2016	Spot Bond	10.92384		102.89551		10.92384	102.67184			0	0.00
ING116	On 31/03/2016	Spot Bond	10.92384		102.12285		10.92384	102.01741			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.77513			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.74122			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.16016		6.50000	101.10714			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.85988			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.36489			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.65107			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.01840			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.80700		10.00000	109.72100			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.71699			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	103.76709			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.92774			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.22605			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.08720			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000		74.33809		100.00000	73.88664			0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.35514			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.68470			0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000		91.02244		100.00000	90.34653			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.80700		10.00000	109.72100			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.12053			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.13492			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.70500		101.48552		8.70500	101.41466			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.34547			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.37740			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.39871			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.05067			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.10342			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.07154			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.90654			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.81500	98.50370		9.81500	98.42679				0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.76595			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.95500	103.57208		8.95500	103.49813				0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.23828			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.21361			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	99.61793			0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.80586			0	0.00
IV014	On 22/06/2015	Spot Bond	8.17000	104.94364		8.17000	104.87344				0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	103.19514			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	99.93187			0	0.00
IV017	On 31/01/2022	Spot Bond	3.42000	97.01673		3.42000	127.72700				0	0.00
IV019	On 31/03/2028	Spot Bond	3.57500	143.74528		3.57500	148.81950				0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.51596			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.25753			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.11777			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.84467			0	3,600,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.64959			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV030	On 31/01/2025	Spot Bond	3.68000		99.86604		3.68000	107.97377			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.68000		99.78279		3.68000	107.97377			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	99.85980			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.55110			0	0.00
IV08	On 30/04/2018	Spot Bond	10.53000		109.24702		10.53000	109.15565			0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	102.84904			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.67500		142.22980		3.67500	141.98401			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		87.52998		100.00000	86.90476			0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		84.68677		100.00000	84.10138			0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		83.33333		100.00000	82.76644			0	0.00
IVA523	On 04/06/2015	Spot Bond	6.40000		99.92991		6.40000	99.98247			0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000		99.94742		6.40000	99.85992			0	0.00
IVA528	On 09/07/2015	Spot Bond	6.45000		99.45518		6.45000	99.61274			0	0.00
IVA529	On 16/07/2015	Spot Bond	6.45000		99.33297		6.45000	99.49015			0	0.00
IVA530	On 23/07/2015	Spot Bond	6.45000		99.21107		6.45000	99.36786			0	0.00
IVA531	On 30/07/2015	Spot Bond	6.60000		99.06848		6.60000	98.73244			0	0.00
IVA534	On 20/08/2015	Spot Bond	6.60000		98.69720		6.60000	98.59163			0	0.00
IVA537	On 03/09/2015	Spot Bond	6.60000		98.45121		6.60000	98.34617			0	0.00
IVA538	On 10/09/2015	Spot Bond	100.00000		79.52070		100.00000	100.00000			0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.93236			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.80700		10.00000	109.72100			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.95451			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.18211			0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.31407			0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.31253			0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.08386			0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.12062			0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.12782			0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.14222			0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.07739			0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.97973			0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.78563			0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.65744			0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.43147			0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.19233			0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.19045			0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.28002			0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.86282			0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.54028			0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.42363			0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.46013			0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.46013			0	0.00
IVC036	On 16/07/2019	Spot Bond		9.33000	103.51829		9.33000	103.44010			0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	16.04840		100.00000	15.94092			0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.20008		100.00000	11.11799			0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.96340			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IVC040		On 24/07/2021	Spot Bond		9.48500	102.84966	9.48500	102.77071			0.00	0	0.00
IVC041		On 29/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.80047			0.00	0	0.00
IVC042		On 14/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.45344			0.00	0	0.00
IVC043		On 15/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.58649			0.00	0	0.00
IVC044		On 16/10/2015	Spot Bond		0.00000	100.00000	0.00000	104.48110			0.00	0	0.00
IVC045		On 24/10/2015	Spot Bond		0.00000	100.00000	0.00000	100.82859			0.00	0	0.00
IVC046		On 24/10/2017	Spot Bond		0.00000	100.00000	0.00000	101.85165			0.00	0	0.00
IVC047		On 27/10/2015	Spot Bond		6.97000	101.02001	6.97000	100.96369			0.00	0	0.00
IVC048		On 06/11/2017	Spot Bond		0.00000	100.00000	0.00000	100.67304			0.00	0	0.00
IVC049		On 21/11/2019	Spot Bond		0.00000	100.00000	0.00000	100.33251			0.00	0	0.00
IVC050		On 03/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.03996			0.00	0	0.00
IVC051		On 03/02/2018	Spot Bond		0.00000	100.00000	0.00000	100.71133			0.00	0	0.00
IVC052		On 10/02/2016	Spot Bond		0.00000	100.00000	0.00000	100.51538			0.00	0	0.00
IVC053		On 11/02/2018	Spot Bond		0.00000	100.00000	0.00000	100.56228			0.00	0	0.00
IVC054		On 03/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.03724			0.00	0	0.00
IVC055		On 26/03/2020	Spot Bond		0.00000	100.00000	0.00000	101.58711			0.00	0	0.00
IVC056		On 29/04/2016	Spot Bond		0.00000	100.00000	0.00000	100.76056			0.00	0	0.00
JAS01		On 31/01/2018	Spot Bond		0.00000	100.00000	0.00000	100.92912			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond		0.00000	100.00000	0.00000	100.79175			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond		0.00000	100.00000	0.00000	100.92724			0.00	0	0.00
JDG03U		On 21/02/2016	Spot Bond		100.00000	53.48483	100.00000	53.09706			0.00	0	0.00
JDG04		On 15/04/2018	Spot Bond		0.00000	100.00000	0.00000	101.99965			0.00	0	2,500,000,000.00
KAP001		On 13/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.98192			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
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.78980			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.93287			0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	87.50000		100.00000	86.87351			0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.24788			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.83110			0	0.00
KW01	On 31/10/2027	Spot Bond		8.69000	137.47149		8.69000	137.37619			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.46951			0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.79115			0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.07444			0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.55014			0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.15809			0	0.00
LBK11	On 28/11/2019	Spot Bond		10.44500	97.39281		10.44500	97.31201			0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	102.73454		9.71000	102.65384			0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.76690			0	0.00
LGL02	On 13/08/2017	Spot Bond		8.98500	99.86268		8.98500	99.78997			0	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond		9.11500	97.76192		9.11500	97.69051			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond		10.11500	99.09842		10.11500	99.01741			0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	100.00000		0.00000	99.84449			0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.71077			0	0.00
LHL02	On 13/12/2015	Spot Bond		7.99000	101.19398		7.99000	101.12867			0	0.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.68424			0	0.00
LOM01	On 25/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.32645			0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.34403			0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.35488			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.38027			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.43531			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.80768			0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.93036			0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.40797			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.05176			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.82967			0	0.00
MAQ072	On 10/09/2015	Spot Bond	100.00000		0.00000	100.00000	100.00000				0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.70211			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.71472			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.76255			0	0.00
MBC024	On 05/09/2015	Spot Bond	100.00000		80.39648	100.00000	79.86871				0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.38176			0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.07521			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.37403			0	2,500,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.07918			0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.27150			118,000,000	1,059,000,000.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.04312			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.56290			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.56365			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.57623			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.94223			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.94223			9,600,000,000	3,200,000,000.00
MBF044	On 11/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.01482			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBF045	On 13/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.09171			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	61.86326		100.00000	61.41475			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	22.63679		100.00000	22.47087			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	21.92432		100.00000	21.76363			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	22.01132		100.00000	21.84999			0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	21.14810		100.00000	20.99478			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000	22.12096		100.00000	21.96059			0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.75048			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.99000	101.43190		8.99000	101.35882			0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	9.01000	100.95801		9.01000	100.88511			0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	103.37712			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.19878			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	103.21509			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	103.35794			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.20000	101.96294		8.20000	101.89580			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.98000	105.04061		8.98000	104.96418			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.74000	105.53189		9.74000	105.44874			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.51064			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.56321			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.79500	103.72562		9.79500	103.71892			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.14000	102.26945		7.14000	102.21061			0	2,470,000,000.00
MIIL02	On 31/05/2017	Spot Bond	9.12500	99.58505		9.12500	99.51224			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.66845			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.61500	105.21956		9.61500	104.12015			0	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.00000		0.00000	100.09194			0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	26.08754		100.00000	25.89841			0	0.00
MQB02	On 31/05/2017	Spot Bond		8.82500	99.57665		8.82500	99.50619			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.09000	103.97313		7.09000	103.91298			0	0.00
MTN04	On 13/07/2017	Spot Bond		8.81500	106.53665		8.81500	106.46051			0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.78661		100.89771	6.73701			0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.87508		100.61875	6.82496			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
NAM01	On 19/11/2022	Spot Bond		9.17500	95.58094		9.17500	95.51107			0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.72000	101.68463		7.72000	101.62083			0	500,000,000.00
NBK11A	On 28/11/2020	Spot Bond		9.31500	98.59753		9.31500	98.52439			0	0.00
NBK12A	On 19/03/2021	Spot Bond		9.06500	103.43231		9.06500	103.35758			0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.51000	103.40395		9.51000	103.32567			0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.18806			0	100,000,000.00
NBK14A	On 26/06/2021	Spot Bond		9.42500	103.56676		9.42500	103.51178			0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.23241			0	0.00
NBK15A	On 11/02/2022	Spot Bond		9.66500	98.58465		9.66500	98.49800			0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.26301			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK16A	On 12/02/2025	Spot Bond	10.29000		97.86470		10.29000	97.78335			0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.89289			700,000,000	700,000,000.00
NBK17A	On 22/04/2026	Spot Bond	10.47000		97.92469		10.47000	97.84281			0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.25765			0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.42500		99.52913		9.42500	99.45402			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.35460			700,000,000	700,000,000.00
NBK19A	On 01/06/2022	Spot Bond	9.81500		99.31055		9.81500	99.23258			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.14772			0	0.00
NBK20A	On 01/06/2026	Spot Bond	10.54000		99.03832		10.54000	98.95497			636,000,000	636,000,000.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.45408			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.48820			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.49137			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.50431			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.00000		0.00000	100.53203			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.53971			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.00000		0.00000	100.99664			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.07940			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.97000		103.32171		6.97000	103.26365			8,700,000,000	9,840,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.22300			0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.01000		111.04165		9.01000	110.96190			0	3,060,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.86500		37.96846		10.86500	37.93628			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.04813			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.76500		103.13768		7.76500	103.07364			0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.50283			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000	0.00000	96.71076		0.00		0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.01186		0.00		0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.81756		0.00		0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.80061		0.00		0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000	0.00000	93.17846		0.00		0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.20046		0.00		0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.46434		0.00		0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.63151		0.00		0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.54742		0.00		0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.87691		0.00		0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.49589		0.00		0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.47877		0.00		0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.47772		0.00		0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.72595		0.00		0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000	0.00000	101.70290		0.00		0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.03500		106.90439	10.03500	105.79338		0.00		0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000	0.00000	101.69244		0.00		0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.07000		105.67195	10.07000	104.66024		0.00		0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000	0.00000	101.70290		0.00		0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.53116		0.00		0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.53184		0.00		0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000	0.00000	101.71966		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
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.74060			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.06238			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.21210			0	0.00
NED11	On 17/09/2015	Spot Bond	7.08000		103.24726		7.08000	103.18837			340,000,000	570,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.93086			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	98.88273			0	0.00
NED15	On 08/04/2024	Spot Bond	10.19000		104.62135		10.19000	103.35561			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	99.96636			0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	101.18255			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	101.19870			0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.07277			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		116.93652		9.44500	116.84858			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	100.14634			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.80700		10.00000	109.72100			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.15500		168.98664		2.15500	168.71515			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.54000		97.44834		2.54000	110.89314			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		184.51918		3.45000	183.15428			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.93000		107.23049		2.93000	107.04119			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.16500		149.25772		3.16500	139.77378			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.07500		151.49074		3.07500	151.23311			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.84500		105.51375		8.84500	105.43809			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.47500		104.08724		9.47500	104.15862			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.28431			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.26924			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.27871			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.27305			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.28964			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.67500		104.08010		9.67500	105.22294			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.28436			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.28060			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000		100.00000		0.00000	100.30574			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.87500		104.07304		9.87500	104.13823			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.28813			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.29003			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000		100.00000		0.00000	100.32189			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.35939			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.33657			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.29567			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.78000		110.47241		8.78000	110.39463			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.51500		115.56259		9.51500	115.47505			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.05000		172.74421		2.05000	172.46831			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.44000		113.20010		10.44000	113.10572			0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.09921			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.88840			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.60025			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.02186			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.18833			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.19471			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.23792			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.79022		100.00000	16.66849			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		91.44599		100.00000	90.77194			0	0.00
OML01	On 27/10/2015	Spot Bond	6.98000		101.71731		6.98000	101.66052			200,000,000	500,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.16910			0	0.00
OML03	On 27/11/2024	Spot Bond	9.99500		95.83182		9.99500	97.60235			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.80657			0	0.00
OML05	On 19/03/2025	Spot Bond	10.14500		99.76531		10.14500	100.60708			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.69000		99.79222		10.69000	100.40038			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.29000		99.99235		11.29000	100.33078			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		36.01898		100.00000	35.75784			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.46000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.80700		10.00000	109.72100			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.88048			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.94445			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.60542			0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.43978			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.47224			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.52189			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.93849			0	0.00
PPC004	On 30/06/2021	Spot Bond	9.71500		103.53637		9.71500	104.88836			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.75547			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.77604			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.78529			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.80585			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.89418			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.91470			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.81776			0	0.00
R010P	On 21/12/2025	Spot Bond	8.11000		43.27578		8.11000	43.24743			0	0.00
R158	On 15/09/2015	Spot Bond	5.99000		105.04338		5.99000	104.99251			14,400,000,000	15,080,000,000.00
R158P	On 15/09/2015	Spot Bond	6.59500		98.24265		6.59500	98.19037			0	0.00
R159	On 15/09/2016	Spot Bond	6.69500		111.23965		6.69500	111.17995			78,809,200,000	88,426,033,900.00
R159P	On 15/09/2016	Spot Bond	6.52500		92.17497		6.52500	92.12673			0	0.00
R186	On 21/12/2026	Spot Bond	8.40000		120.19156		8.29000	121.00082			84,230,700,000	29,154,849,500.00
R187P	On 21/12/2026	Spot Bond	8.03000		40.32473		8.03000	40.29857			0	0.00
R188P	On 21/12/2027	Spot Bond	7.95000		37.63289		7.95000	37.60872			0	0.00
R197	On 07/12/2023	Spot Bond	1.66500		283.88757		1.64500	283.84458			16,741,900,000	36,793,873,300.00
R202	On 07/12/2033	Spot Bond	1.79000		232.57348		1.77000	232.87183			55,478,500,000	80,541,832,200.00
R2023	On 28/02/2023	Spot Bond	8.20500		99.52006		8.11000	99.98443			54,004,400,000	41,538,414,800.00
R203	On 15/09/2017	Spot Bond	7.30500		103.83069		7.26500	103.85368			60,389,800,000	88,612,511,500.00
R2030	On 31/01/2030	Spot Bond	8.69000		97.15515		8.69000	97.08669			34,204,100,000	33,348,461,100.00
R2032	On 31/03/2032	Spot Bond	8.79000		96.83775		8.79000	96.76949			47,158,599,800	00,709,539,400.00
R2037	On 31/01/2037	Spot Bond	8.89000		99.26690		8.89000	99.19537			27,772,300,000	37,403,363,800.00
R204	On 21/12/2018	Spot Bond	7.61000		104.89870		7.56000	104.98825			64,100,400,000	06,404,511,900.00
R2044	On 31/01/2044	Spot Bond	8.98500		100.66940		8.98500	100.59611			86,285,000,000	06,542,250,800.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond	8.98000	99.93712	8.98000	99.86558	0.00	83,147,100,000	69,820,996,100.00			
R207	On 15/01/2020	Spot Bond	7.87000	100.51702	7.79500	100.73459	0.00	07,916,300,000	63,265,567,000.00			
R208	On 31/03/2021	Spot Bond	8.00000	95.53675	7.91500	95.85206	0.00	83,120,400,000	63,447,375,700.00			
R209	On 31/03/2036	Spot Bond	8.94500	75.90964	8.83500	76.68955	0.00	48,506,600,000	37,523,521,000.00			
R210	On 31/03/2028	Spot Bond	1.72000	175.55163	1.67500	176.14196	0.00	17,300,079,000	40,845,356,600.00			
R211	On 31/01/2017	Spot Bond	0.60000	133.46752	0.60000	133.27001	0.00	645,500,000	27,838,965,800.00			
R212	On 31/01/2022	Spot Bond	1.63000	138.31014	1.57000	138.59573	0.00	19,378,841,400	49,102,534,800.00			
R213	On 28/02/2031	Spot Bond	8.84000	86.40835	8.73000	87.17458	0.00	85,547,400,000	89,529,755,900.00			
R214	On 28/02/2041	Spot Bond	8.89500	77.69252	8.89500	77.63742	0.00	75,375,250,000	50,112,288,400.00			
R228C	On 15/09/2015	Spot Bond	6.59500	98.24265	6.59500	98.19037	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.51500	95.18926	6.51500	95.13953	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.52500	92.17497	6.52500	92.12673	0.00	0	0.00			
R327C	On 21/06/2015	Spot Bond	6.66500	99.76318	6.66500	99.70869	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.53500	96.61375	6.53500	96.56256	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.51500	93.57555	6.51500	93.52612	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.57500	90.54267	6.57500	90.49441	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.24000	86.52120	7.24000	86.47050	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.29000	83.39646	7.29000	83.34726	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.56500	79.81849	7.56500	79.76966	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.54500	76.96182	7.54500	76.91485	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.52500	74.22169	7.52500	74.17652	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.51500	71.56164	7.51500	71.51814	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.75500	68.17184	7.75500	68.12910	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	7.73500	65.69713	7.73500	65.65605	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
R339C	On 21/06/2021	Spot Bond		7.83500	62.88451		7.83500	62.84469			0	0.00
R340C	On 21/12/2021	Spot Bond		7.80500	60.62817		7.80500	60.58992			0	0.00
R341C	On 21/06/2022	Spot Bond		7.77500	58.46969		7.77500	58.43294			0	0.00
R342C	On 21/12/2022	Spot Bond		7.74500	56.40435		7.74500	56.36904			0	0.00
R343C	On 21/06/2023	Spot Bond		7.70500	54.46984		7.70500	54.43591			0	0.00
R344C	On 21/12/2023	Spot Bond		7.66500	52.62196		7.66500	52.58935			0	0.00
R345C	On 21/06/2024	Spot Bond		8.23000	48.25136		8.23000	48.21930			0	0.00
R346C	On 21/12/2024	Spot Bond		8.19000	46.51441		8.19000	46.48365			0	0.00
R347C	On 21/06/2025	Spot Bond		8.15000	44.85724		8.15000	44.82772			0	0.00
R348C	On 21/12/2025	Spot Bond		8.11000	43.27578		8.11000	43.24743			0	0.00
R349C	On 21/06/2026	Spot Bond		8.07000	41.76616		8.07000	41.73893			0	0.00
R350C	On 21/12/2026	Spot Bond		8.03000	40.32473		8.03000	40.29857			0	0.00
R351C	On 21/06/2027	Spot Bond		7.99000	38.94806		7.99000	38.92292			0	0.00
R352C	On 21/12/2027	Spot Bond		7.95000	37.63289		7.95000	37.60872			0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.89899			0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	103.51280			0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	102.36336			0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.88782			0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	29.21985		100.00000	29.00800			0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	14.98761		100.00000	14.87776			0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	34.56456		100.00000	34.31397			0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	87.57734		100.00000	86.96775			0	0.00
RCSB5U	On 10/12/2016	Spot Bond		100.00000	32.09620		100.00000	31.86350			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RCSB6U	On 31/03/2018	Spot Bond	100.00000		19.58921	100.00000	19.44404		0.00		0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		20.59828	100.00000	20.43406		0.00		0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.58780	100.00000	8.51340		0.00		0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		15.66159	100.00000	15.53673		0.00		0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		12.68874	100.00000	12.58758		0.00		0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.76149	100.00000	9.68367		0.00		0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	99.88163		0.00		0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.75345		0.00		0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.19079		0.00		0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.20042		0.00		0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.21344		0.00		0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.42500		0.00		0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.43532		0.00		0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.18397		0.00		0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.19168		0.00		0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.33062		0.00		0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.27404		0.00		0	0.00
RED101	On 13/06/2017	Spot Bond	100.00000		14.59322	100.00000	100.00000		0.00		0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		15.76486	100.00000	15.65057		0.00		0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		11.05905	100.00000	10.97888		0.00		0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.16256	100.00000	9.09613		0.00		0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.46657	100.00000	8.40519		0.00		0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.42802		0.00		0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.23331		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
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.67036			0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.98203			0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.07806			0	1,350,000,000.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.16794			0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	99.93987			0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.22066			0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.97336			0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	88.34712			0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	83.69941			0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	91.91928			0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	91.04014			0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.13539			0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	84.49619			0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	94.86517			0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.19033		12.35000	106.08492			0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.56081		100.00000	14.45525			0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.77736			0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	5.61757		100.00000	5.57728			0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	38.14842		100.00000	37.86881			0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	56.27965		100.00000	55.87162			0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	14.59236		100.00000	14.43310			0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	41.21278		100.00000	40.91399			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.79915			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	78.88262			0	0.00
RW21	On 21/04/2021	Spot Bond	9.21500		104.65037		9.21500	104.57312			0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.56000		99.66231		9.56000	99.58564			0	0.00
RW28	On 10/12/2028	Spot Bond	9.99000		85.37671		9.99000	101.73166			0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.28248			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.89500		104.39158		7.89500	104.32571			0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		109.80700		10.00000	109.72100			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.18414			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.50500		100.51620		9.50500	100.43972			0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.72486			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.88924			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	102.19973			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.36143			0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.96519			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	100.02834			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.98635			0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		100.00000		0.00000	100.21177			0	0.00
SBK23	On 28/05/2027	Spot Bond	11.71000		99.38347		11.71000	99.54253			0	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.06000		99.71372		9.06000	99.64132			0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.48000		104.62730		7.48000	104.56429			0	0.00
SBN29	On 15/09/2015	Spot Bond	8.01500		104.47871		8.01500	104.41139			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.24000		104.69410		7.24000	104.63303			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.66500		101.04531		8.66500	100.97545			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SBN34	On 15/09/2015	Spot Bond		7.38500	104.65373		7.38500	104.59149			0	0.00	
SBN35	On 15/09/2015	Spot Bond		8.05500	104.46762		8.05500	104.39997			0	0.00	
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.80810			0	0.00	
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.28640			0	0.00	
SBS13	On 22/09/2017	Spot Bond		8.31500	103.06076		8.31500	102.99234			0	0.00	
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.16259			0	0.00	
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.55307			0	0.00	
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	102.75917			0	0.00	
SBS19	On 23/06/2021	Spot Bond		9.67500	106.93147		9.67500	106.84824			0	0.00	
SBS20	On 15/05/2026	Spot Bond		10.19000	99.73087		10.19000	99.65010			0	0.00	
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.48222			0	0.00	
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.40957			0.00	1,000,000,000	500,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.40434			0.00	500,000,000	500,000,000.00
SBS25	On 24/05/2019	Spot Bond		9.14000	99.47381		9.14000	99.40137			0.00	0	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	24.71286		100.00000	24.54733			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.65000	105.77697		9.65000	105.69439			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.61591			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		9.16000	98.35817		9.16000	98.28559			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		10.20000	87.28591		10.20000	87.21514			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.36504			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.94000	98.82208		9.94000	98.74309			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.55094			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.59356			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	
SBS34	On 19/09/2024	Spot Bond			10.09000	102.25186		10.09000	102.16984			0.00	0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond			0.00000	100.00000		0.00000	100.75046			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond			0.00000	100.00000		0.00000	100.77049			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond			9.19500	98.31978		9.19500	98.24655			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond			10.39000	95.44115		10.39000	95.36107			0.00	0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond			10.88000	94.98713		10.88000	94.90377			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond			9.61500	95.73730		9.61500	95.66403			0.00	0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond			7.52500	108.75026		7.52500	108.68369			0.00	2,802,400,000	2,731,200,000.00
SBSI11	On 07/12/2023	Spot Bond			2.25500	124.98034		2.25500	271.88998			0.00	80,000,000	40,000,000.00
SBSI12	On 31/01/2017	Spot Bond			1.21000	130.91224		1.21000	131.96651			0.00	3,600,000,000	1,000,000,000.00
SCM10U	On 15/09/2017	Spot Bond			100.00000	26.34004		100.00000	26.14908			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond			100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond			100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond			100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond			100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond			0.00000	100.00000		0.00000	101.09594			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond			100.00000	25.77308		100.00000	25.58623			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond			0.00000	166.36641		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond			1.87000	116.58678		1.87000	130.57511			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond			6.50000	101.16016		6.50000	101.10714			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond			0.00000	100.00000		0.00000	100.78038			0.00	900,000,000	900,000,000.00
SHS03	On 29/06/2015	Spot Bond			0.00000	100.00000		0.00000	101.44264			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond			0.00000	100.00000		0.00000	103.01176			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond			8.76500	103.83287		8.76500	103.75948			0.00	0	260,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.52257			0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.35447			0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.55601			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		34.39674	100.00000	34.14737				0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.80700	10.00000	109.72100				0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.86166			0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.76400			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		38.92595	100.00000	38.64373				0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		47.25708	100.00000	46.91446				0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		39.14304	100.00000	38.85925				0	0.00
SHS19	On 10/09/2017	Spot Bond	9.60500		103.55697	9.60500	103.47780				0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.03955			0	0.00
SHS22	On 23/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.24659			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.94500		104.87294	7.94500	104.80525				0	1,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.31000		99.25065	9.31000	100.96649				0	0.00
SNT01	On 15/09/2017	Spot Bond	8.66500		101.04531	8.66500	100.97545				0	4,020,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.31234			0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.36879			0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.71629			0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.29670			0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.30467			0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.19802			0	0.00
SSA01	On 28/06/2016	Spot Bond		8.36500	105.52862	8.36500	105.45737				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.20654			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.05075			0	0.00
SSA06	On 16/04/2020	Spot Bond	9.50500		95.63072		9.50500	95.55796			0	2,140,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.08894			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.61614			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.84333			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.48500		89.24720		9.48500	89.17943			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.48500		89.24720		9.48500	89.17943			0	0.00
SSN007	On 15/01/2020	Spot Bond	9.21500		95.63320		9.21500	95.56182			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.74296			0	0.00
SSN009	On 15/09/2017	Spot Bond	8.14500		102.09871		8.14500	102.03228			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.43000		111.70834		2.43000	111.95157			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.87000		101.11666		8.87000	101.04436			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		100.29757		8.50000	100.22882			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.33000		105.99693		10.33000	105.90898			0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00902			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.60000		74.60827		10.60000	74.54547			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.97761			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.01039			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.60949			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.12883			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	99.38485			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.23179			0	0.00
SSN031	On 16/02/2016	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
SSN033	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.77161			0	0.00
SSN034	On 02/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.06600			0	0.00
SY1230	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.93007			0	0.00
SY1231	On 10/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.91229			0	0.00
SY1232	On 17/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.79045			0	0.00
SY1234	On 26/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.51129			0	0.00
SY1235	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.19413			0	0.00
SY1237	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.34978			0	0.00
SY1238	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.34955			0	0.00
SY1239	On 04/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.45453			0	0.00
SY1240	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.75960			0	0.00
SY1241	On 18/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.69619			0	0.00
SY1242	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.70621			0	0.00
SY1243	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.70988			0	0.00
SY1244	On 18/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.68848			0	0.00
SY1245	On 17/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.60312			0	0.00
SY1246	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.63532			0	0.00
SY1247	On 28/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.50947			0	0.00
SZ18	On 30/09/2015	Spot Bond		6.45000	104.15184		6.45000	104.09774			0	0.00
SZ25	On 30/09/2025	Spot Bond		8.94000	102.07243		8.94000	101.99928			0	0.00
T12A10	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.30268			0	0.00
T12A11	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.32652			0	0.00
T12A12	On 21/02/2048	Spot Bond		9.44500	96.25122		9.44500	96.17800			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000		56.37244		100.00000	55.96374			0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.88609			0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.61907			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00929			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.45812			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.53173			0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.41545			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.71562			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.70169			0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.73475			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.94500		103.93773		7.94500	103.87064			0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.92830			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.95305			0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.03682		7.83000	102.97125			0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.91469			0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.94563			0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.02161			0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.91469			0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.94563			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		86.20262		7.16000	102.71807			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.00620			0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.00126			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.11975			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.10371			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.58602			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.53103			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.91346			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.95305			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.38424		8.73000	103.31106			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.65316			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.94563			0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.03000		92.84463		9.03000	100.89642			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.48668			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.96606			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.00867			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.99508			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.01102			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.11728			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.11234			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.09089			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.50045			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.50535			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.50801			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.29870			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.30865			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.39500		101.03414		9.39500	101.84055			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.30268			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.31661			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.30500		99.88822		9.30500	99.81296			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.31039			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.32652			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.41500		89.08202		9.41500	98.71311			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.33448			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.33448			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.34466			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.34466			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.36619			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.36619			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.37685			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.37644			0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.49390			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.49390			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.69763			0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.50457			0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.96731			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.54614		101.06155	6.49771			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.15500			0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.94858			0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.33402			0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.94858			0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.96107			0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.96731			380,000,000	190,000,000.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.94108			0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.96107			0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.02975			0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.02975			0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.02975			0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.12957			0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.15451			0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.12333			0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.62108			0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.65211			0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.63970			0	0.00
TL20	On 22/02/2020	Spot Bond		9.74500	88.05670		9.74500	87.95657			0	0.00
TL20/R207	On 25/11/2020	Spot Bond		10.00000	109.80700		10.00000	109.72100			0	0.00
TN17	On 14/11/2017	Spot Bond		8.36500	102.52908		8.36500	102.46060			0	7,450,000,000.00
TN20	On 17/09/2020	Spot Bond		9.64500	105.80856		9.64500	105.72734			19,800,000	11,912,600,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.64923		100.00000	1.63714			0	0.00
TN23	On 06/11/2023	Spot Bond		9.82000	106.47300		9.82000	106.38982			0	9,370,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TN25	On 19/08/2025	Spot Bond	10.05000		99.37306		10.05000	99.29233			0	15,650,000,000.00
TN27	On 14/11/2027	Spot Bond	10.09000		92.26675		10.09000	92.19274			0	9,870,000,000.00
TN30	On 09/10/2030	Spot Bond	10.46000		101.99425		10.46000	101.90905			0	2,720,000,000.00
TN40	On 09/10/2040	Spot Bond	10.81500		101.17186		10.81500	101.08456			0	1,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.90829			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.14658			0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.43712			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.44794			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.44899			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.50207			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.61209			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	100.44849			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.80700		10.00000	109.72100			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.19009			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.21419			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.06839			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.81264			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.22155		10.00000	100.13841			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.21603		9.75000	100.13496			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.21574		100.00000	10.13430			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.59347			0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.68928			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		7.45430		100.00000	9.19792			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		7.94212		100.00000	9.80035			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	101.74240		0.00		0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		8.23481	100.00000	10.16181		0.00		0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	101.75301		0.00		0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		8.47872	100.00000	10.46303		0.00		0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	102.04910		0.00		0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		11.45440	100.00000	14.13788		0.00		0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	102.69682		0.00		0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		14.72277	100.00000	18.17418		0.00		0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		12.53000	100.00000	12.43916		0.00		0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.89191		0.00		0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.36695		0.00		0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.12231		0.00		0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000	0.00000	98.85567		0.00		0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	98.58043		0.00		0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000	0.00000	98.31358		0.00		0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000	0.00000	103.08830		0.00		0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.90751		0.00		0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000	0.00000	97.25835		0.00		0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000	0.00000	96.77687		0.00		0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000	0.00000	96.45267		0.00		0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	95.76879		0.00		0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		100.00000	0.00000	95.54734		0.00		0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		100.00000	0.00000	95.19625		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
TSP185	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	94.87303			0	0.00
TSP186	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	94.49979			0	0.00
TSP187	On 25/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.66995			0	0.00
TSP188	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	94.23061			0	0.00
TSP189	On 12/11/2015	Spot Bond		0.00000	100.00000		0.00000	97.09644			0	0.00
TSP190	On 12/05/2016	Spot Bond		0.00000	100.00000		0.00000	93.47949			0	0.00
TSP191	On 26/05/2016	Spot Bond		0.00000	100.00000		0.00000	93.14757			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.53141		100.00000	13.43330			0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.29151			0	0.00
TWC089	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.31943			0	0.00
TWC090	On 21/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.37075			0	0.00
TWC092	On 10/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.94500			0	0.00
TWC093	On 13/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.90934			0	0.00
TWC094	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.87368			0	0.00
TWC095	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.84624			0	0.00
TWC096	On 24/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.82019			0	0.00
TWC097	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.76776			0	0.00
TWC098	On 06/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.45937			0	0.00
TWC099	On 18/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.32425			0	0.00
TWC100	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.19664			0	0.00
TWC101	On 26/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.05411			0	0.00
TWC102	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.16212			0	0.00
TWC103	On 25/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.18184			0	300,000,000.00
TWCJ18	On 13/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.01273			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWCJ19	On 26/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.05986		0.00		0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.93030		0.00		0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.05509		0.00		0	0.00
UG21	On 02/03/2021	Spot Bond	9.31500		108.86592	9.31500	108.78514		0.00		0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		7.40963	100.00000	7.36523		0.00		0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		9.35523	100.00000	9.23549		0.00		0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.23861	100.00000	7.19523		0.00		0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		9.24851	100.00000	9.13014		0.00		0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000	0.00000	102.54551		0.00		0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.49521		0.00		0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		80.57395	100.00000	80.04386		0.00		0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.38715		0.00		0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.39463		0.00		0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.59182		0.00		0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.59265		0.00		0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.36957		0.00		0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.40617		0.00		0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.58281		0.00		0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000		100.00000	0.00000	99.93606		0.00		0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		6.95691	100.00000	6.91522		0.00		0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000		8.95840	100.00000	8.84374		0.00		0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		6.78588	100.00000	6.74521		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	
VPB02U	On 20/04/2023	Spot Bond	100.00000	8.85168	100.00000	8.73838				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	7.08500	105.31946	7.08500	105.25969				0	8,900,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.14000	243.23861	1.14000	242.86785				9,350,000,000	9,340,000,000.00	
WSP2	On 28/05/2017	Spot Bond	7.76500	102.48078	7.76500	102.41715				0	5,000,000,000.00	
WSP3	On 28/05/2019	Spot Bond	8.11500	103.21731	8.11500	103.15040				0	0.00	
WSP4	On 28/05/2020	Spot Bond	8.42000	102.58034	8.42000	102.51139				0	0.00	
WSP5	On 28/05/2021	Spot Bond	8.61500	102.03173	8.61500	101.96160				0	2,700,000,000.00	
Z014	On 30/06/2015	Spot Bond	5.94000	99.64325	5.94000	99.59480				0	0.00	
Z020	On 19/10/2015	Spot Bond	5.87000	97.90586	5.87000	97.85964				0	0.00	
Z071	On 01/07/2015	Spot Bond	5.94000	99.62709	5.94000	99.57866				0	0.00	
Z083	On 30/09/2019	Spot Bond	7.50500	72.79462	7.50500	72.75091				0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000	73.14629	100.00000	72.70916				0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000	41.03903	100.00000	40.80589				0	0.00	
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>9,360,563,300</b>	<b>25 207 949 100.00</b>
<b>Grand Total:</b>										<b>0.00</b>	<b>9,360,720,169</b>	<b>25 212 189 815.00</b>