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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/07/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 06/07/2015	Any day expiry		12.42450	12.42450		12.29070	12.29070		16.66	5,500	0.00
\$ / R	On 07/07/2015	Any day expiry		12.41890	12.41890		12.29070	12.29070		16.53	0	5,000.00
\$ / R	On 07/07/2015	Any day expiry	12.15	270.09880	0.27010		157.15950	0.15716	270.099	21.07	0	15,000.00
\$ / R	On 13/07/2015	Any day expiry		12.42720	12.42720		12.30100	12.30100		13.23	0	2,492.00
\$ / R	On 20/07/2015	Any day expiry		12.44210	12.44210		12.31590	12.31590		24.73	0	2,491.00
\$ / R	On 29/07/2015	Any day expiry		12.46140	12.46140		12.33510	12.33510		13.75	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	0.23460	0.00023		0.35920	0.00036	0.235	19.17	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	0.99930	0.00100		1.53880	0.00154	0.999	17.62	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	87.94060	0.08794		63.27070	0.06327	87.941	14.80	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	41.61620	0.04162		30.67570	0.03068	41.616	15.84	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	550.21620	0.55022		665.57570	0.66558	550.216	15.84	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	0.51910	0.00052		0.53750	0.00054	0.519	34.74	0	300.00
\$ / R	On 12/08/2015	Any day expiry		12.49140	12.49140		12.36500	12.36500		13.77	0	750.00
\$ / R	On 25/08/2015	Any day expiry		12.51960	12.51960		12.39280	12.39280		13.79	0	51.00
\$ / R	On 25/08/2015	Any day expiry	12.50	264.59470	0.26459		209.91510	0.20992	264.595	13.79	0	8,000.00
\$ / R	On 26/08/2015	Any day expiry		12.52180	12.52180		12.39500	12.39500		13.82	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	94.70140	0.09470		75.10320	0.07510	94.701	15.80	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	682.90140	0.68290		790.10320	0.79010	682.901	15.80	0	3,600.00

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			12.52400	12.52400	12.39710	12.39710		13.83	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	1.55160	0.00155	2.12340	0.00212	1.552	15.91	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	3.65870	0.00366	5.09220	0.00509	3.659	14.36	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	123.65390	0.12365	97.11590	0.09712	123.654	15.35	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	2.36730	0.00237	1.74310	0.00174	2.367	28.28	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.53270	12.53270	12.40570	12.40570		13.87	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.55440	12.55440	12.42730	12.42730		13.95	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.56330	12.56330	12.43620	12.43620		13.93	0.00	42,899	584,565.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	1.90450	0.00190	2.52110	0.00252	1.904	16.19	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,965.39150	1.96539	1,838.97100	1.83897	1,965.391	16.05	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	5.11520	0.00512	6.82990	0.00683	5.115	14.75	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,568.66280	1.56866	1,443.36370	1.44336	1,568.663	14.69	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	5.36280	0.00536	7.16370	0.00716	5.363	14.69	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,401.32370	1.40132	1,276.95020	1.27695	1,401.324	14.11	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	8.61630	0.00862	11.55010	0.01155	8.616	14.00	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	9.47560	0.00948	13.17880	0.01318	9.476	13.87	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	10.67250	0.01067	15.49650	0.01550	10.673	13.70	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	20.74710	0.02075	29.54230	0.02954	20.747	13.46	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	23.43930	0.02344	33.19200	0.03319	23.439	13.42	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	991.33950	0.99134	875.57990	0.87558	991.339	13.36	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	28.03950	0.02804	39.37990	0.03938	28.039	13.36	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	29.73550	0.02974	41.64760	0.04165	29.736	13.34	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	43.01980	0.04302	59.19220	0.05919	43.020	13.21	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	49.30690	0.04931	67.38110	0.06738	49.307	13.16	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	86.14980	0.08615	116.38410	0.11638	86.150	13.19	0.00	0	46,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	649.44980	0.64945	552.58410	0.55258	649.450	13.19	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	619.56390	0.61956	525.20940	0.52521	619.564	13.25	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.06	Call	604.91820	0.60492	511.84510	0.51185	604.918	13.27	0.00	0	3,717.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	590.47160	0.59047	498.70090	0.49870	590.472	13.30	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	576.22810	0.57623	485.77430	0.48577	576.228	13.33	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	112.92810	0.11293	149.57430	0.14957	112.928	13.33	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	555.24950	0.55525	466.79920	0.46680	555.249	13.37	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	508.13280	0.50813	424.46970	0.42447	508.133	13.46	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	488.73780	0.48874	407.16490	0.40716	488.738	13.50	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.30	Put	182.07960	0.18208	232.53830	0.23254	182.080	13.60	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.40	Put	224.77630	0.22478	282.33250	0.28233	224.776	13.73	0.00	0	4,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	366.68370	0.36668	299.96650	0.29997	366.684	13.78	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	336.21420	0.33621	275.48070	0.27548	336.214	13.87	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	291.53190	0.29153	239.26360	0.23926	291.532	14.08	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	283.58760	0.28359	232.58750	0.23259	283.588	14.14	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	236.66740	0.23667	193.40840	0.19341	236.667	14.54	0.00	0	650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	191.77750	0.19178	156.31400	0.15631	191.778	14.99	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	603.34460	0.60334	699.51170	0.69951	603.345	15.30	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	166.64460	0.16664	135.71170	0.13571	166.645	15.30	0.00	0	4,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	153.19120	0.15319	124.80740	0.12481	153.191	15.48	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	151.05900	0.15106	123.14760	0.12315	151.059	15.51	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	144.84580	0.14485	118.31110	0.11831	144.846	15.60	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	135.07010	0.13507	110.71890	0.11072	135.070	15.75	0.00	0	2,310.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	804.61130		0.80461		910.93280	0.91093	804.611	16.08	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	96.97770		0.09698		80.19590	0.08020	96.978	16.60	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	46.71250		0.04671		39.32280	0.03932	46.713	18.66	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	33.44640		0.03345		28.49740	0.02850	33.446	19.65	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	28.57550		0.02858		24.50410	0.02450	28.576	20.15	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	25.06320		0.02506		21.61470	0.02161	25.063	20.58	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.59410	12.59410		12.46750	12.46750			14.12	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	5.34620		0.00535		6.78700	0.00679	5.346	15.18	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	11.61100		0.01161		14.94300	0.01494	11.611	14.14	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	20.90010		0.02090		29.47240	0.02947	20.900	13.51	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	147.87910		0.14788		124.73800	0.12474	147.879	16.08	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	66.44060		0.06644		57.12580	0.05713	66.441	18.45	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	12.72860		0.01273		10.72260	0.01072	12.729	28.55	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.59850	12.59850		12.47190	12.47190			14.15	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.66150	12.66150		12.53450	12.53450			14.27	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	10.70860		0.01071		13.01220	0.01301	10.709	14.95	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	21.10990		0.02111		26.05090	0.02605	21.110	14.10	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	166.54170		0.16654		145.13050	0.14513	166.542	16.79	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	24.66580		0.02467		22.03780	0.02204	24.666	27.58	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.72500	12.72500		12.59720	12.59720			14.34	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	15.59620		0.01560		19.40300	0.01940	15.596	14.67	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	29.63660		0.02964		35.93210	0.03593	29.637	14.01	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	178.38680		0.17839		158.97690	0.15898	178.387	17.37	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	29.38350		0.02938		27.54660	0.02755	29.383	26.98	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.75450	12.75450		12.62620	12.62620			14.40	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.76130	12.76130		12.63290	12.63290			14.41	0.00	2,887	139,545.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,837.04600		1.83705		1,713.44460	1.71344	1,837.046	14.48	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	25.74600		0.02575		30.54460	0.03054	25.746	14.48	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,789.25820		1.78926		1,666.01230	1.66601	1,789.258	14.38	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,600.00360		1.60000		1,478.44560	1.47845	1,600.004	13.98	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,414.47760		1.41448		1,295.13080	1.29513	1,414.478	13.59	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	75.39950		0.07540		91.26690	0.09127	75.399	13.36	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	76.83920		0.07684		92.95610	0.09296	76.839	13.35	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	99.38160		0.09938		119.28640	0.11929	99.382	13.31	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	108.57310		0.10857		129.95430	0.12995	108.573	13.29	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	128.90180		0.12890		153.44100	0.15344	128.902	13.26	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	151.99160		0.15199		179.95810	0.17996	151.992	13.23	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	839.34520		0.83935		749.24110	0.74924	839.345	13.19	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	806.57820		0.80658		718.93220	0.71893	806.578	13.29	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	800.14230		0.80014		712.99080	0.71299	800.142	13.31	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	206.08760		0.20609		248.32760	0.24833	206.088	13.34	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	774.78900		0.77479		689.62330	0.68962	774.789	13.38	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	373.09000		0.37309		434.19150	0.43419	373.090	14.05	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	569.51960		0.56952		502.70450	0.50270	569.520	14.07	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	564.68540		0.56469		498.35260	0.49835	564.685	14.09	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	555.12540		0.55513		489.75280	0.48975	555.125	14.13	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	397.93590		0.39794		352.34330	0.35234	397.936	15.04	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	367.10110		0.36710		325.28700	0.32529	367.101	15.30	0.00	0	13,241.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	338.89750	0.33890	300.60440	0.30060	338.898	15.55	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	318.08550	0.31809	282.43020	0.28243	318.085	15.75	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	289.56040	0.28956	257.78030	0.25778	289.560	16.06	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	280.83370	0.28083	250.16900	0.25017	280.834	16.17	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	268.33110	0.26833	239.26650	0.23927	268.331	16.32	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	238.14650	0.23815	212.98250	0.21298	238.147	16.74	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	145.72850	0.14573	132.07860	0.13208	145.729	18.59	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	109.21090	0.10921	100.07960	0.10008	109.211	19.80	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	101.40240	0.10140	93.22320	0.09322	101.402	20.13	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	99.71500	0.09972	91.74060	0.09174	99.715	20.20	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	80.26860	0.08027	78.34870	0.07835	80.269	23.26	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.78390	12.78390	12.65530	12.65530		14.47	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	22.45000	0.02245	26.27720	0.02628	22.450	14.77	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	38.76010	0.03876	45.01670	0.04502	38.760	14.06	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	184.86810	0.18487	167.32380	0.16732	184.868	17.94	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	35.15540	0.03516	30.27370	0.03027	35.155	26.80	0.00	0	300.00
\$ / R	On 27/01/2016	Any day expiry			12.86800	12.86800	12.73870	12.73870		14.57	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	129.49390	0.12949	150.22750	0.15023	129.494	13.27	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	524.07740	0.52408	472.48890	0.47249	524.077	14.86	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	476.80050	0.47680	430.17520	0.43018	476.801	15.20	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	208.31350	0.20831	191.32770	0.19133	208.313	18.53	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.90450	12.90450	12.77500	12.77500		14.69	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	98.44910	0.09845	115.01670	0.11502	98.449	13.25	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	152.75430	0.15275	147.33290	0.14733	152.754	20.55	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.93410	12.93410	12.80450	12.80450		14.78	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	139.55090	0.13955	162.17730	0.16218	139.551	13.23	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	215.85300	0.21585	200.10920	0.20011	215.853	19.20	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			12.96830	12.96830	12.83850	12.83850		14.78	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.97520	12.97520	12.84530	12.84530		14.76	0.00	0	10,568.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	55.59660	0.05560	61.55440	0.06155	55.597	14.15	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	102.17740	0.10218	113.68840	0.11369	102.177	13.32	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	144.81250	0.14481	167.30080	0.16730	144.813	13.19	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	151.40780	0.15141	174.75750	0.17476	151.408	13.20	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	170.03860	0.17004	195.77240	0.19577	170.039	13.22	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	179.94030	0.17994	206.90780	0.20691	179.940	13.24	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	223.59010	0.22359	255.76610	0.25577	223.590	13.28	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	373.85590	0.37386	343.91230	0.34391	373.856	17.08	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	311.64280	0.31164	287.45330	0.28745	311.643	17.94	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	272.78420	0.27278	252.48990	0.25249	272.784	18.56	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	179.54650	0.17955	176.20210	0.17620	179.547	21.48	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	173.31990	0.17332	172.10880	0.17211	173.320	24.50	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	24.88640	0.02489	22.43820	0.02244	24.886	25.91	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.00930	13.00930	12.87930	12.87930		14.86	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	148.52000	0.14852	171.63080	0.17163	148.520	13.16	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	226.92320	0.22692	212.09910	0.21210	226.923	19.94	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.07450	13.07450	12.94350	12.94350		14.98	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	156.34900	0.15635	179.61700	0.17962	156.349	13.15	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	234.42330	0.23442	225.69610	0.22570	234.423	20.70	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
\$ / R	On 27/05/2016	Any day expiry			13.14760		13.14760		13.01500	13.01500		15.22	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	166.28820		0.16629	188.09660	0.18810		166.288	13.22	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	261.78400		0.26178	259.92880	0.25993		261.784	22.07	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.17120		13.17120		13.03800	13.03800		15.21	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	277.80760		0.27781	314.66210	0.31466		277.808	13.43	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	313.46500		0.31346	295.21910	0.29522		313.465	20.08	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.17820		13.17820		13.04490	13.04490		15.32	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.18770		13.18770		13.05410	13.05410		15.31	0	4,270.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	266.08860		0.26609	301.70340	0.30170		266.089	13.40	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	385.36400		0.38536	361.50430	0.36150		385.364	19.01	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.22300		13.22300		13.08870	13.08870		15.31	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	175.43340		0.17543	192.53410	0.19253		175.433	13.28	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	300.17800		0.30018	295.41690	0.29542		300.178	23.62	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.28690		13.28690		13.15190	13.15190		15.54	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	185.04660		0.18505	202.71650	0.20272		185.047	13.36	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	328.42290		0.32842	320.36690	0.32037		328.423	24.96	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.35070		13.35070		13.21550	13.21550		15.67	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	194.67720		0.19468	212.58870	0.21259		194.677	13.44	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	316.04390		0.31604	287.99280	0.28799		316.044	25.27	0	250.00
\$ / R	On 15/09/2016	Any day expiry			13.08560		13.08560		13.08560	13.08560		16.05	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.40160		13.40160		13.26650	13.26650		15.77	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.42080		13.42080		13.28550	13.28550		15.77	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	203.23630		0.20324	220.95010	0.22095		203.236	13.48	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	288.59540		0.28860	273.84450	0.27384		288.595	24.91	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.48020		13.48020		13.34490	13.34490		15.95	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	210.86710		0.21087	227.40730	0.22741		210.867	13.54	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	273.84770		0.27385	252.61330	0.25261		273.848	24.92	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.55030		13.55030		13.41500	13.41500		16.02	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	216.27120		0.21627	233.35800	0.23336		216.271	13.52	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	248.69210		0.24869	226.69410	0.22669		248.692	24.69	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.58430		13.58430		13.44890	13.44890		16.09	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.59500		13.59500		13.45950	13.45950		16.09	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	214.76930		0.21477	231.87470	0.23187		214.769	13.40	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	221.09440		0.22109	208.06760	0.20807		221.094	24.17	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.56330		12.56330		12.43620	12.43620		13.93	47	812.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.76130		12.76130		12.63290	12.63290		14.41	0	104.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.97520		12.97520		12.84530	12.84530		14.76	0	49.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.18770		13.18770		13.05410	13.05410		15.31	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.58650		19.58650		19.39160	19.39160		11.97	2,088	28,015.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	34.55040		0.03455	46.11900	0.04612		34.550	13.19	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	42.98750		0.04299	57.28130	0.05728		42.988	12.78	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	68.79480		0.06879	94.55480	0.09455		68.795	11.90	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	146.73410		0.14673	112.23620	0.11224		146.734	13.38	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.88310		19.88310		19.68630	19.68630		12.62	750	2,348.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	55.89150		0.05589	72.98960	0.07299		55.891	11.76	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	495.40310		0.49540	431.53840	0.43154		495.403	13.20	0	8,250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	375.38350		0.37538		326.82140	0.32682	375.383	13.79	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.20760		20.20760		20.00740	20.00740		13.03	0.00	0	585.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.53210		20.53210		20.32490	20.32490		13.35	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10248		0.10248		0.10144	0.10144		11.60	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10425		0.10425		0.10320	0.10320		12.86	0.00	0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10626		0.10626		0.10518	0.10518		13.43	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.92480		13.92480		13.81700	13.81700		12.77	0.00	135	33,819.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	5.01970		0.00502		6.47380	0.00647	5.020	13.80	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	15.60050		0.01560		21.37360	0.02137	15.600	12.79	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	27.78720		0.02779		36.94230	0.03694	27.787	12.58	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	29.37070		0.02937		38.93770	0.03894	29.371	12.56	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	36.50970		0.03651		47.86800	0.04787	36.510	12.47	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	162.45800		0.16246		137.35070	0.13735	162.458	13.88	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	117.47090		0.11747		100.30090	0.10030	117.471	14.39	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	77.77820		0.07778		67.01960	0.06702	77.778	15.23	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			13.94340		13.94340		13.83580	13.83580		12.90	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	97.77730		0.09778		84.73830	0.08474	97.777	15.05	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	1,004.37730		1.00438		1,098.93830	1.09894	1,004.377	15.05	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.03810		14.03810		13.93060	13.93060		13.18	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	164.16540		0.16417		145.92170	0.14592	164.165	15.08	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	1,046.06540		1.04607		1,135.32170	1.13532	1,046.065	15.08	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.16510		14.16510		14.05590	14.05590		13.37	0.00	100	34,881.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	94.48630		0.09449		112.71740	0.11272	94.486	12.54	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	358.46360		0.35846		407.15450	0.40715	358.464	13.02	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	90.88330		0.09088		85.24640	0.08525	90.883	18.37	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.29200		14.29200		14.18160	14.18160		13.60	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	397.42660		0.39743		363.80020	0.36380	397.427	14.73	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	379.68670		0.37969		347.76060	0.34776	379.687	14.87	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.43240		14.43240		14.32150	14.32150		13.88	0.00	100	3,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.70550		14.70550		14.59010	14.59010		14.30	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	519.08980		0.51909		570.36600	0.57037	519.090	13.33	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	483.20680		0.48321		454.13030	0.45413	483.207	16.66	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.97410		14.97410		14.85700	14.85700		14.78	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 06/08/2015	Index Future			457.62300		457.62300		457.91000	457.91000			0.00	0	124.00
AL37	On 05/11/2015	Index Future			464.90400		464.90400		465.21100	465.21100			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			539.31700		539.31700		539.89500	539.89500			0.00	0	3.00
AL7T	On 05/11/2015	Index Future			547.89700		547.89700		548.50200	548.50200			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			492.32000		492.32000		492.89900	492.89900			0.00	0	508.00
ALBI	On 05/11/2015	Index Future			500.15200		500.15200		500.75800	500.75800			0.00	0	103.00
ALBI	On 04/02/2016	Index Future			508.62100		508.62100		509.23900	509.23900			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
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.42240		9.42240		9.31200	9.31200		12.19		276	1,799.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.52790		9.52790		9.41680	9.41680		13.15		126	8,567.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.64470		9.64470		9.53240	9.53240		13.14		100	1,250.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.76440		9.76440		9.64910	9.64910		13.06		0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.94330		9.94330		9.88260	9.88260		12.96		0	2,836.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	10.09090		10.09090		10.02980	10.02980		12.80		0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	146.63750		146.63750		120.60820	120.60820				0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.34570		13.34570		13.23850	13.23850		13.38		0	1,582.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.61060		13.61060		13.50000	13.50000		13.99		0	7,188.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.01150		2.01150		1.99250	1.99250		13.25		0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.03070		2.03070		2.01180	2.01180		13.77		0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.87000		1.87000		1.85510	1.85510		13.54		0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.90440		1.90440		1.88930	1.88930		13.16		0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000				0	0.00
EL28	On 06/08/2015	Bond Future	125.23310		125.23310		125.21134	125.21134				0	0.00
EL28	On 05/11/2015	Bond Future	125.65791		125.65791		125.63873	125.63873				0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000				0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000				0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000				0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000				0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000				0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000				0	0.00
ES33	On 06/08/2015	Bond Future	9.82259		83.56962		9.80339	83.70655				0	6,396.00
ES33	On 05/11/2015	Bond Future	9.91630		81.09960		9.89621	81.24061				0	0.00
ES33	On 04/02/2016	Bond Future	10.00434		82.47453		9.98363	82.61769				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	488.95700		488.95700		489.49100	489.49100				5	473.00
GOVI	On 05/11/2015	GOVI	496.73600		496.73600		497.29500	497.29500				0	27.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GOVI	On 04/02/2016	GOVI	505.14600		505.14600		505.71800	505.71800			0	0.00
I2025	On 06/08/2015	Bond Future	121.61774		121.61774		121.43935	121.43935			0	38.00
I2025	On 05/11/2015	Bond Future	123.53349		123.53349		123.35523	123.35523			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	124.68583		124.68583		124.66483	124.66483			0	3,582.00
I2038	On 05/11/2015	Bond Future	126.64995		126.64995		126.63157	126.63157			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	122.82689		122.82689		122.80590	122.80590			0	5,722.00
I2046	On 05/11/2015	Bond Future	123.35563		123.35563		123.33722	123.33722			0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2050	On 06/08/2015	Bond Future	131.66067		131.66067		131.63849	131.63849			0	3,821.00
I2050	On 05/11/2015	Bond Future	133.73471		133.73471		133.71497	133.71497			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	228.32000		228.32000		228.25600	228.25600			0	1,080.00
IGOV	On 05/11/2015	Index Future	231.95300		231.95300		231.89500	231.89500			0	17.00
IGOV	On 04/02/2016	Index Future	235.88000		235.88000		235.82300	235.82300			0	0.00
ILBI	On 06/08/2015	Index Future	619.29300		619.29300		619.33700	619.33700			0	159.00
ILBI	On 05/11/2015	Index Future	629.37600		629.37600		629.43100	629.43100			0	0.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.16000		93.84000		6.16000	93.84000			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.32000		93.68000		6.32000	93.68000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.35000		93.65000		6.35000	93.65000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.50000		93.50000		6.50000	93.50000			0	500.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.54000		93.46000		6.54000	93.46000			0	500.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.67000		93.33000		6.67000	93.33000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.84000		93.16000		6.84000	93.16000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.91000		93.09000		6.91000	93.09000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.15000		92.85000		7.15000	92.85000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.55000		92.45000		7.55000	92.45000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.68000		92.32000		7.68000	92.32000			0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.81000		92.19000		7.81000	92.19000			0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.12360		0.12360		0.12320	0.12320			0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12360		0.12360		0.12280	0.12280			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.12350		0.12350		0.12260	0.12260			0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future	0.05970		0.05970		0.05910	0.05910			0	27,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.05660		0.05660		0.05600	0.05600			0	86,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.05500		0.05500		0.05460	0.05460			0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future	8.38280		8.38280		8.26820	8.26820		9.89	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.45850		8.45850		8.34380	8.34380		11.45	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.54530		8.54530		8.42900	8.42900		12.27	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.10840		1.10840		1.11100	1.11100			0.00	0	25,732.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.11000		1.11000		1.11260	1.11260			0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.11230		1.11230		1.11490	1.11490			0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.28771		117.55066		8.26818	117.70810		9.65	0.00	602	35,371.00
R186	On 06/08/2015	Bond Future	7.65	Call	67.84000		0.06784		94.56000	0.09456	67.840	9.21	0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.75	Call	125.20000		0.12520		165.84000	0.16584	125.200	9.26	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	7.85	Call	217.21000		0.21721		275.17000	0.27517	217.210	9.31	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	552.65000		0.55265		651.31000	0.65131	552.650	9.42	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	1,570.69000		1.57069	1,721.89000	1.72189		1,570.690	9.57	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	760.49000		0.76049	764.49000	0.76449		760.490	9.62	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	733.62000		0.73362	738.41000	0.73841		733.620	9.63	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	633.33000		0.63333	640.91000	0.64091		633.330	9.65	0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	523.60000		0.52360	533.80000	0.53380		523.600	9.68	0.00	0	7,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	307.51000		0.30751	320.77000	0.32077		307.510	9.76	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	110.70000		0.11070	121.51000	0.12151		110.700	9.90	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.35337		119.40227		8.33276	119.56494		9.54	0.00	0	500.00
R186	On 05/11/2015	Bond Future	7.73	Call	796.04000		0.79604	856.79000	0.85679		796.040	9.15	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.86	Call	1,063.46000		1.06346	1,135.94000	1.13594		1,063.460	9.22	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,162.04000		3.16204	3,104.24000	3.10424		3,162.040	9.40	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	3,030.03000		3.03003	2,974.75000	2.97475		3,030.030	9.41	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,592.50000		2.59250	2,708.00000	2.70800		2,592.500	9.46	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,619.08000		2.61908	2,571.91000	2.57191		2,619.080	9.46	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,249.71000		2.24971	2,210.06000	2.21006		2,249.710	9.51	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	8.85	Put	1,144.59000		1.14459	1,127.92000	1.12792		1,144.590	9.69	0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	864.89000		0.86489	853.89000	0.85389		864.890	9.76	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.40762		116.12755		8.38625	116.29279		9.35	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.45328		118.18359		8.43087	118.35342		9.35	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/08/2015	Bond Future			289.98677		289.98677		289.94041	289.94041			0.00	0	929.00
R197	On 05/11/2015	Bond Future			294.55431		294.55431		294.51417	294.51417			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/08/2015	Bond Future			235.33392		235.33392		235.62896	235.62896			0.00	0	52,749.00
R202	On 05/11/2015	Bond Future			239.04078		239.04078		239.34614	239.34614			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.15711		101.20554		8.14272	101.28441		7.42	0.00	0	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	11.22000		0.01122	14.13000	0.01413		11.220	7.69	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.23528		98.87703		8.21979	98.95949		7.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
R2023	On 04/02/2016	Bond Future			8.30303		100.55287		8.28683	100.63656		7.36	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.23407		105.29204		7.21953	105.32018		2.44	0.00	0	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	20.85000		0.02085		23.60000	0.02360	20.850	2.49	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.34742		102.78552		7.32933	102.81658		2.14	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.43349		104.52791		7.41251	104.55924		1.61	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/08/2015	Bond Future			8.70880		94.48796		8.68937	94.63978			0.00	0	9,953.00
R2030	On 05/11/2015	Bond Future			8.77385		95.97676		8.75352	96.13318			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.80779		98.17997		8.78832	98.34258			0.00	0	1,678.00
R2032	On 05/11/2015	Bond Future			8.87394		95.57210		8.85358	95.73966			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.93111		97.19257		8.91016	97.36265			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/08/2015	Bond Future			8.91696		96.31420		8.89750	96.49341			0.00	0	41,648.00
R2037	On 05/11/2015	Bond Future			8.97829		97.83178		8.95802	98.01610			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			9.03273		95.23249		9.01189	95.41973			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.57855		102.35068		7.55903	102.40809		3.72	0.00	0	15,357.00
R204	On 06/08/2015	Bond Future	8.41	Put	6.43000		0.00643		7.71000	0.00771	6.430	3.81	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.67960		103.96284		7.65742	104.02361		3.54	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.75831		101.68790		7.73406	101.74941		3.09	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.96558		98.07301		8.94610	98.26899			0.00	158	13,321.00
R2044	On 05/11/2015	Bond Future			9.02383		99.61823		9.00356	99.81978			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			9.07557		96.92400		9.05475	97.12876			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.95414		101.76617		8.93459	101.96839			0.00	0	41,313.00
R2048	On 05/11/2015	Bond Future			9.01340		98.94027		8.99306	99.14815			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			9.06669		100.61732		9.04580	100.82844			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			7.78861		98.55927		7.76920	98.62993		4.93	0.00	0	35,529.00
R207	On 06/08/2015	Bond Future	7.46	Call	145.08000		0.14508		178.04000	0.17804	145.080	4.77	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.87711		100.11172		7.85569	100.18582		4.73	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	446.49000		0.44649		478.55000	0.47855	446.490	4.50	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	521.41000		0.52141		556.52000	0.55652	521.410	4.52	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.94971		98.16627		7.92678	98.24139		4.36	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	426.45000		0.42645		451.54000	0.45154	426.450	4.11	0.00	0	43.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
R207	On 04/02/2016	Bond Future	7.50	Call	648.46000		0.64846		681.08000	0.68108	648.460	4.16	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.01243		99.90418		7.98725	99.98203		4.36	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	927.01000		0.92701		962.71000	0.96271	927.010	4.18	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.94561		97.11191		7.92614	97.19618		6.04	0.00	0	38,528.00
R208	On 06/08/2015	Bond Future	8.85	Put	8.71000		0.00871		10.61000	0.01061	8.710	6.28	0.00	0	198.00
R208	On 05/11/2015	Bond Future			8.02795		95.24258		8.00684	95.33047		6.06	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	605.84000		0.60584		595.13000	0.59513	605.840	6.13	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.09479		96.85720		8.07251	96.94631		5.69	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			8.85963		77.74363		8.84010	77.89240		14.59	0.00	0	28,487.00
R209	On 06/08/2015	Bond Future	9.90	Put	16.03000		0.01603		19.84000	0.01984	16.030	15.39	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.91818		75.82102		8.89787	75.97396		15.20	0.00	0	29.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,603.31000		1.60331		1,581.87000	1.58187	1,603.310	15.37	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.96869		77.10646		8.94784	77.26188		15.15	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			179.53303		179.53303		179.50405	179.50405			0.00	0	1,207.00
R210	On 05/11/2015	Bond Future			180.22975		180.22975		180.20462	180.20462			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			134.10131		134.10131		134.13451	134.13451			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.21377		136.21377		136.25068	136.25068			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/08/2015	Bond Future			139.33260		139.33260		139.31004	139.31004			0.00	0	1,046.00
R212	On 05/11/2015	Bond Future			141.52745		141.52745		141.50788	141.50788			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/08/2015	Bond Future			8.74663		88.43676		8.72713	88.58357		12.53	0.00	0	17,330.00
R213	On 05/11/2015	Bond Future			8.81201		86.28667		8.79164	86.43787		13.03	0.00	0	0.00
R213	On 04/02/2016	Bond Future			8.87040		87.74916		8.84942	87.90275		12.91	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R214	On 06/08/2015	Bond Future	8.89857		78.86734		8.87901	79.02477		15.31	50	22,165.00
R214	On 05/11/2015	Bond Future	8.95635		76.81969		8.93603	76.98143		15.93	0	0.00
R214	On 04/02/2016	Bond Future	9.00809		78.12173		8.98724	78.28599		15.91	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 14/09/2015	Foreign Exchange Future	22,166.68000		22,166.68000		21,966.56000	21,966.56000			0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.59950		4.59950		4.53270	4.53270		15.01	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.56210		4.56210		4.49530	4.49530		13.36	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.60960		1.60960		1.59070	1.59070			0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.57510		1.57510		1.56080	1.56080			0	0.00

Total for Derivatives : 0.00 55,823 3 226 695.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
AA05	On 22/03/2019	Spot Bond	9.20000		102.93611		9.20000	102.91095			0	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
AA07	On 15/04/2021	Spot Bond	9.38500		102.63652		9.38500	102.61080			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		109.57300		10.00000	109.54400			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
AB013	On 21/11/2018	Spot Bond	9.59000		97.43303		9.59000	97.40823			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.65532		100.00000	10.62951			0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		101.44503		10.84000	101.41594			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		9.98322		100.00000	9.96345			0	0.00
AB08	On 03/05/2017	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
AB09	On 03/05/2017	Spot Bond	8.79000	104.30009		8.79000	104.27571			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	110.69900		10.00000	110.67000			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.32500	124.61189		2.32500	124.60402			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			625,000,000	312,500,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ABN05	On 18/04/2021	Spot Bond	2.06500	176.20061		2.06500	176.14061			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	177.11687		2.17000	177.05602			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	189.41963		1.82000	189.35636			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.18625	81.76303		8.18625	81.74540			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.18625	81.76303		8.18625	81.74540			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ABN46	On 23/03/2016	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
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			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	100.00000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.80500		105.41359		6.80500	105.39418			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.60000		95.82755		2.60000	95.82071			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.44000		102.44984		2.44000	102.44306			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.41000		115.69153		2.41000	115.68395			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.74000		92.18457		9.74000	92.16074			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN73	On 03/05/2017	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
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			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		106.46253		9.63000	106.43518			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			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	9.66500		106.21337		9.66500	106.18598			0	0.00
ABN80	On 31/03/2021	Spot Bond	9.09000		91.55561		9.09000	91.53337			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			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	9.76000		105.54118		9.76000	105.51370			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.34000		106.68058		8.34000	106.65690			1,500,000	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.56500		101.73035		9.56500	101.70439			110,000,000	555,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.35000		101.04231		9.35000	101.01722			0	0.00
ABS13	On 14/05/2022	Spot Bond	9.79500		100.85924		9.79500	100.83304			0	0.00
ABS6	On 01/06/2020	Spot Bond	9.26000		96.73785		9.26000	96.71392			2,300,000	4,410,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.86000		95.76245		9.86000	95.73741			0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.71500		103.97378		7.71500	103.95240			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond	2.13500		220.03186		2.13500	219.95648			0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.19000		131.17615		1.19000	131.13453			0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.13500		133.51183		2.13500	133.46600			0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.01008		100.00000	0.01005			0	0.00
ACL028	On 15/09/2015	Spot Bond	10.96500		104.61297		10.96500	104.58218			0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		8.99506		100.00000	8.97327			0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		53.61471		100.00000	53.48483			0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL047	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		53.61471		100.00000	53.48483			0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL084	On 30/07/2017	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
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.69900		10.00000	110.67000			0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL104	On 20/12/2019	Spot Bond	9.56000		102.01846		9.56000	101.99227			0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			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	100.00000			0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.69900		10.00000	110.67000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		103.05509		10.23000	103.02715			0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL167	On 20/06/2019	Spot Bond	9.66500		100.93259		9.66500	100.90656			0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		119.04352		1.75000	119.00397			0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	300,000,000.00
ACL182	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	1,000,000,000.00
ACL185	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL219	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL220	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	480,000,000.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		37.17279		100.00000	37.08274			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.47168		100.00000	13.43905			0	0.00
AFS2U	On 02/07/2020	Spot Bond	100.00000		1.46583		100.00000	1.46228			0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.12500		100.30886		8.12500	100.28704			0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		37.98387		100.00000	37.85070			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		9.87650		100.00000	9.84187			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.18500		100.82639		9.18500	100.80180			500,000,000	3,140,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.76000		112.52596		9.76000	112.49667			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.55500		105.69353		7.55500	105.67223			0	110,000,000.00
AIR04	On 29/05/2024	Spot Bond	9.48000		99.65101		9.48000	99.62593			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.65575	100.00000	13.62553		0.00		0	0.00
AIR05	On 29/05/2030	Spot Bond	10.12000		100.17977	10.12000	100.15290		0.00		0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.69000		168.88096	2.69000	168.82057		0.00		0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		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	100.00000		0.00		0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN022	On 07/12/2033	Spot Bond	2.66000		131.05858	2.66000	131.01184		0.00		0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		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	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
ASN028	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.67500		164.54226		2.67500	164.48349			0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN064	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN066	On 01/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN068	On 15/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN069	On 07/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN070	On 12/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN072	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN073	On 20/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN074	On 04/07/2016	Spot Bond	100.00000		54.54511		100.00000	54.37482			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		36.88537		100.00000	36.80373			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		21.25511		100.00000	21.20362			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		21.34577		100.00000	21.29406			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		20.93779		100.00000	20.88707			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		29.37431		100.00000	29.30315			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		39.55428		100.00000	39.45846			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		16.33956		100.00000	16.29998			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		38.84753		100.00000	38.75342			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		56.18588		100.00000	56.04978			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAW11	On 01/10/2018	Spot Bond	9.23500		104.17062		9.23500	104.14493			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.66500		100.43685		9.66500	100.41096			0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.79500		104.18636		6.79500	104.16727			330,000,000	165,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		63.06528		100.00000	62.91082			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.91500		99.68894		9.91500	99.66272			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.94000		104.61832		8.94000	104.59333			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.87484		101.45691		10.87484	101.42734			0	0.00
BAYA04	On 30/09/2015	Spot Bond	7.91987		101.05013		7.91987	101.02860			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.69350		100.42060		10.69350	100.39189			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.92709		100.36644		10.92709	100.33736			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.88115		100.08902		11.88115	100.05718			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.12484		100.18339		11.12484	100.15353			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.04742		100.99526		11.04742	100.96535			0	0.00
BAYA14	On 30/09/2015	Spot Bond	7.91987		101.05013		7.91987	101.02860			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06000		100.60193		11.06000	100.57211			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.20947		97.67819		10.20947	97.65144			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642		103.55224		8.43642	103.52875			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.71500		99.30393		11.71500	99.27278			0	0.00
BAYA25	On 30/06/2017	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
BAYA26	On 30/09/2017	Spot Bond	11.64000		77.46410		11.64000	77.43995			0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		97.94987		9.28000	97.92568			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.53500		75.75825		11.53500	75.73517			0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.87484		101.51205		13.87484	101.47444			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.19266		100.55333		15.19266	100.51260			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188		100.52075		14.11188	100.48287			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYB06	On 31/12/2019	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
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		35.86250		100.00000	35.79446			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.10248		100.00000	19.05620			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.38540		100.00000	17.34328			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.73173		100.00000	10.70573			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.73173		100.00000	10.70573			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.97517		100.00000	12.94374			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.24276		100.00000	11.21553			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.30763		100.00000	9.28508			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.30763		100.00000	9.28508			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		96.30607		100.00000	96.05263			0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000		89.46078		100.00000	89.24205			0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000		86.49289		100.00000	86.28842			0	0.00
BD0202	On 31/12/2018	Spot Bond	2.03500		103.02619		2.03500	103.02052			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.28000		93.75005		8.28000	93.72966			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.28000		95.03881		8.28000	95.01815			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.66500		97.63629		8.66500	97.61366			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BEER02	On 28/03/2018	Spot Bond	8.33500		99.08472		8.33500	99.06274			158,400,000	139,200,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		39.77229		100.00000	39.67488			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	100.00000			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		38.90417		100.00000	38.80888			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		38.90417		100.00000	38.80888			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	100.00000			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.44000		103.30725		8.44000	103.28404			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		22.22853		100.00000	22.17468			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG42YU	On 15/03/2017	Spot Bond	100.00000		22.22853	100.00000	22.17468		0.00		0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BGL02	On 19/11/2024	Spot Bond	11.31000		98.77152	11.31000	98.74200		0.00		0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BGL04	On 05/02/2025	Spot Bond	11.20000		94.48626	11.20000	94.46713		0.00		0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		74.42253	100.00000	74.28131		0.00		0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	50,000,000.00
BID06	On 30/06/2019	Spot Bond	8.84500		71.69658	8.84500	71.68520		0.00		295,800,000	2,347,900,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BSR14	On 18/09/2015	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	
BSR15	On 18/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
BSR16	On 17/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
BSR17	On 19/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
BTC010	On 24/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
BTC023	On 16/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
BTC035	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
BTC037	On 06/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
BTC038	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
BTC039	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
BTC040	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
BTC041	On 28/07/2015	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	100.00000			0	0.00	
BTC045	On 13/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
BTC046	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
BTC047	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
BTC048	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
BTC049	On 07/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
BTC050	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
BTC051	On 11/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
BTC052	On 07/10/2015	Spot Bond	100.00000		80.21978		100.00000	80.04386			0.00	27,000,000,000	27,000,000,000.00
BTC054	On 14/01/2016	Spot Bond	100.00000		69.45371		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		36.75516		100.00000	36.66612			0.00	0	0.00
BWZ18B	On 27/03/2018	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	
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
BYA49U	On 30/06/2018	Spot Bond	100.00000		18.22315		100.00000	18.17901			0	0.00	
CBL08	On 02/11/2016	Spot Bond	9.64000		107.95525		9.64000	107.92763			0	0.00	
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
CBL11	On 06/05/2016	Spot Bond	8.69000		103.23326		8.69000	103.20941			0	0.00	
CBL12	On 06/09/2018	Spot Bond	12.73500		100.21735		12.73500	100.18374			0	0.00	
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
CBL14	On 01/02/2019	Spot Bond	13.03500		100.89252		13.03500	100.85732			0	0.00	
CBL16	On 18/05/2017	Spot Bond	9.09000		101.89913		9.09000	101.87451			0	520,000,000.00	
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
CBL18	On 23/08/2019	Spot Bond	13.03500		97.97143		13.03500	97.93725			0	0.00	
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	4,080,000,000	4,080,000,000.00
CBL22	On 06/05/2020	Spot Bond	10.71500		93.27260		10.71500	93.24615			0	0.00	
CBL23	On 18/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
CCT01	On 23/06/2023	Spot Bond	10.18500		113.33047		10.18500	113.29972			0	600,000,000.00	
CCT02	On 12/06/2024	Spot Bond	10.18500		109.09455		10.18500	109.06495			0	1,000,000,000.00	
CCT03	On 15/03/2025	Spot Bond	10.11000		109.87564		10.11000	109.84620			0	0.00	
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
CGR11	On 28/03/2016	Spot Bond	11.84000		103.47094		11.84000	103.43861			0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.69900	10.00000	110.67010				0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000	10.64787	100.00000	10.61426				0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000	18.63817	100.00000	18.59301				0	0.00
CGR20U	On 03/07/2018	Spot Bond	100.00000	19.00916	100.00000	18.94981				0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				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	100.00000				0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CLN179	On 20/03/2016	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
CLN184	On 01/07/2021	Spot Bond	10.11000		100.21464	10.11000	100.18778		0.00		0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		124.63849	2.76000	124.59360		0.00		0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		121.92401	3.14000	121.87887		0.00		0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.91968	8.25000	102.89707		0.00		0	0.00
CLN198	On 13/09/2021	Spot Bond	2.83500		132.01100	2.83500	131.96333		0.00		0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		129.80053	2.40000	129.75518		0.00		0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
CLN215	On 17/10/2016	Spot Bond	8.62500		101.78576	8.62500	101.76228		0.00		0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
CLN221	On 20/10/2016	Spot Bond	8.67500		101.83140	8.67500	101.80778		0.00		0	0.00
CLN222	On 20/10/2016	Spot Bond	8.67500		101.83140	8.67500	101.80778		0.00		0	0.00
CLN225	On 09/12/2016	Spot Bond	8.72500		100.64001	8.72500	100.61653		0.00		0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.69900	10.00000	110.67000		0.00		0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.69900	10.00000	110.67000		0.00		0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		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	100.00000		0.00		0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.46656	9.35000	103.44044		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
CLN243	On 24/02/2019	Spot Bond	9.35000	103.46656		9.35000	103.44044			0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.46500	103.29430		9.46500	103.26835			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN292	On 26/06/2017	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
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.69900		10.00000	110.67000			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN314	On 14/11/2022	Spot Bond	11.02000		94.10074		11.02000	94.07331			0	0.00
CLN315	On 20/03/2023	Spot Bond	11.54000		95.60912		11.54000	95.57998			0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	8.80500	101.62706		8.80500	101.60363			0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			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	100.00000			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.20000		102.34554		10.20000	102.32693			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.34000		103.79910		12.34000	103.77636			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.37000		107.10730		12.37000	107.07179			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		110.32965		10.02000	110.29986			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	5,000,000.00
CLN376	On 20/03/2021	Spot Bond	9.71500		103.66125		9.71500	103.63453			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		103.03767		10.57000	103.00882			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN380	On 20/09/2024	Spot Bond	11.00000	103.28264		11.00000	103.25258			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN384	On 20/09/2024	Spot Bond	12.13000	103.06956		12.13000	103.03659			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN403	On 30/06/2017	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
CLN404		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN405		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN406		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN407		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN408		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	41.46765		7.01000	41.45984			0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	8.66500	97.63629		8.66500	97.61366			0	0.00
CLN88		On 28/04/2028	Spot Bond	8.28000	36.11347		8.28000	36.10562			0	0.00
CLN89		On 02/03/2028	Spot Bond	8.28000	36.56366		8.28000	36.55571			0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLNF08		On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLNF12		On 20/06/2019	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
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.80500		107.13255		8.80500	107.10748			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.76500		101.41331		8.76500	101.38954			0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.35500		110.93503		10.35500	110.90444			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.25500		102.29652		7.25500	102.27679			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.92500		106.79016		9.92500	106.76205			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.98000		101.98072		9.98000	101.95359			0	0.00
COT01	On 03/04/2023	Spot Bond	10.35000		95.89411		10.35000	95.86768			0	0.00
COT02	On 03/04/2028	Spot Bond	11.01000		97.19130		11.01000	97.16285			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	11.01000		90.31158		11.01000	90.28514			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.52683		100.00000	10.50134			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.78130		100.00000	9.75761			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.10037		100.00000	12.07106			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPV01	On 30/06/2029	Spot Bond	11.69000		95.56568		11.69000	95.53619			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		16.98805		100.00000	16.94689			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		9.21590		100.00000	9.19357			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		17.68239		100.00000	17.63955			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			343,400,000	171,700,000.00
DENG44	On 29/09/2017	Spot Bond	7.96500		99.67377		7.96500	99.65262			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		94.65430		100.00000	94.41587			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DV2021	On 18/06/2021	Spot Bond	9.51500		98.34408		9.51500	98.31911			0	0.00
DV21	On 15/06/2016	Spot Bond	7.52500		107.59325		7.52500	107.57154			0	0.00
DV22	On 07/02/2020	Spot Bond	9.22000		104.79730		9.22000	104.77121			5,800,000	1,420,000,000.00
DV23	On 27/02/2023	Spot Bond	9.63000		105.59160		9.63000	105.56417			900,000	1,310,000,000.00
DV24	On 18/02/2024	Spot Bond	9.61000		104.21610		9.61000	104.18907			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DV29	On 18/02/2029	Spot Bond	9.67000		107.13029		9.67000	107.10234			0	170,000,000.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DVC011	On 11/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DVC012	On 26/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DVC013	On 25/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
E170	On 01/08/2020	Spot Bond	8.33000		126.88586		8.33000	126.85725			0	2,080,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EL037	On 31/01/2037	Spot Bond	2.40000		100.56622		2.40000	100.53097			0	0.00
EL28	On 02/05/2028	Spot Bond	2.18000		124.53126		2.18000	124.48849			0	6,496,600,000.00
EL29	On 19/11/2029	Spot Bond	2.18000		112.07728		2.18000	112.03878			0	0.00
EL30	On 29/07/2030	Spot Bond	2.10000		114.16376		2.10000	114.12470			0	0.00
EL31	On 02/06/2031	Spot Bond	2.26000		103.57707		2.26000	103.54123			0	0.00
EL36	On 31/01/2036	Spot Bond	2.38000		100.98418		2.38000	100.94884			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.76500		107.82605		9.76500	107.79766			0	200,000,000.00
EMM02	On 11/03/2021	Spot Bond	9.66500		107.99308		9.66500	107.96538			200,000,000	100,000,000.00
EMM03	On 04/05/2024	Spot Bond	10.06000		101.71657		10.06000	101.68945			198,000,000	99,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond	10.30500	93.22722	10.30500	93.20177			0.00		0	0.00
EMM05	On 17/04/2029	Spot Bond	10.44500	104.01023	10.44500	103.98131			0.00		766,825,400	4,383,412,300.00
EMM06	On 23/06/2025	Spot Bond	10.25000	100.43794	10.25000	100.41051			0.00		0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
EQS07	On 09/04/2018	Spot Bond	10.31500	98.23441	10.31500	98.20742			0.00		0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			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	100.00000			0.00		0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.69900	10.00000	110.67000			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
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				262,600,000	131,300,000.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	4,190,000,000.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ES15	On 30/08/2015	Spot Bond	6.40000	102.93645	6.40000	102.91856				0	5,000,000.00
ES18	On 20/04/2018	Spot Bond	8.16500	104.65091	8.16500	104.62802				2,148,300	6,903,379,600.00
ES23	On 25/01/2023	Spot Bond	8.86500	110.69786	8.86500	110.67133				13,040,000	53,413,451,500.00
ES26	On 02/04/2026	Spot Bond	9.11000	93.56570	9.11000	93.54293				1,945,569,200	15,305,822,400.00
ES33	On 15/09/2033	Spot Bond	9.78500	83.10132	9.76500	83.22333				227,276,800	34,481,958,800.00
ES42	On 25/04/2042	Spot Bond	9.87000	88.88685	9.87000	88.86346				2,345,100	88,330,794,200.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FIFC19	On 07/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FIFC20	On 07/12/2015	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
FR002U	On 02/08/2023	Spot Bond	100.00000		12.12558	100.00000	12.09621		0.00		0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.80148	100.00000	11.77289		0.00		0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRB05	On 21/12/2018	Spot Bond	9.63500		97.14294	9.63500	97.11796		0.00		0	380,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00	58,600,000,000	29,300,000,000.00	
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRB14	On 02/06/2026	Spot Bond	10.41500		98.32363	10.41500	98.29636		0.00		0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRB16	On 08/07/2025	Spot Bond	100.00000		9.72795	100.00000	0.03007		0.00	30,000,000,000	30,000,000,000.00	
FRBC21	On 21/12/2018	Spot Bond	10.48500		104.87067	10.48500	104.84139		0.00		0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.13500		135.28610	2.13500	135.23966		0.00		0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.16500		126.00229	2.16500	125.99487		0.00	800,000,000	400,000,000.00	
FRBI25	On 31/01/2025	Spot Bond	2.31500		108.16944	2.31500	108.13178		0.00		0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.01000		96.39970	3.01000	96.39184		0.00		0	0.00
FRBI33	On 07/12/2033	Spot Bond	3.17000		104.18258	3.17000	104.17362		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
FRBN04	On 15/09/2015	Spot Bond	7.07500	105.36125		7.07500	105.34109			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.60700	67.33419		7.60700	67.32067			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.40500	43.33052		9.40500	43.31985			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000	41.97995		9.65000	41.96936			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.39380		7.47000	100.37303			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.39380		7.47000	100.37303			0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.31638		6.00000	100.29970			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	100.00000			0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	21.81041		100.09221	21.75753			0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC161		On 20/12/2017	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
FRC162	On 14/12/2018	Spot Bond	13.22500	66.09871		13.22500	66.07534			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.54500	100.10518		3.54500	100.06698			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC189	On 20/03/2019	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	
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.69900		10.00000	110.67000			0	0.00	
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	1,040,000,000	520,000,000.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.51672		8.75000	101.49284			0	0.00	
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
FRC207	On 20/09/2021	Spot Bond		100.00000	9.89713		100.00000	9.87315			0	0.00	
FRC208	On 20/09/2021	Spot Bond		100.00000	9.07299		100.00000	9.05101			0	0.00	
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
FRC210	On 20/12/2019	Spot Bond		100.00000	11.37371		100.00000	11.34616			0	0.00	
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
FRC211	On 29/10/2017	Spot Bond		100.00000	24.23757		100.00000	24.17820			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.60623		100.00000	9.58297			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		23.33422		100.00000	23.27768			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		23.30395		100.00000	23.24750			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.94500		129.83207		2.94500	129.78464			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.47500		116.54989		3.47500	116.53880			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
FRC69	On 31/01/2022	Spot Bond	3.52500		107.64110		3.52500	107.63072			0	0.00	
FRC71	On 31/01/2022	Spot Bond	3.50500		105.38446		3.50500	105.37435			0	0.00	
FRC72	On 31/01/2017	Spot Bond	2.51000		102.66974		2.51000	102.66266			0	0.00	
FRC74	On 20/09/2016	Spot Bond	2.58000		103.53234		2.58000	103.52512			0	0.00	
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.64723		100.00000	12.61660			0	0.00	
FRD02U	On 01/06/2016	Spot Bond	100.00000		56.14331		100.00000	56.00730			0	0.00	
FRD04U	On 04/07/2015	Spot Bond	100.00000		98.64865		100.00000	98.91599			0	0.00	
FRD09U	On 26/06/2017	Spot Bond	100.00000		27.49362		100.00000	27.42700			0	0.00	
FRD11U	On 08/11/2016	Spot Bond	100.00000		38.40988		100.00000	38.28996			0	0.00	
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.35193		100.00000	11.32442			0	0.00	
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	50,000,000,000.00	
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	1,400,000,000	700,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
FRJ19	On 04/04/2019	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
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRJ21		On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRJ25		On 09/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRS100		On 15/01/2024	Spot Bond	2.17800	83.61592		2.17800	83.61344			0	0.00
FRS101		On 31/01/2038	Spot Bond	2.50000	103.69931		2.50000	103.66504			0	0.00
FRS102		On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRS103		On 23/01/2024	Spot Bond	10.38000	102.19143		10.38000	102.16267			0	0.00
FRS104		On 23/01/2024	Spot Bond	10.38000	102.19143		10.38000	102.16267			0	0.00
FRS105		On 10/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRS107		On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRS108		On 31/01/2038	Spot Bond	2.64000	101.80968		2.64000	101.77333			0	0.00
FRS109		On 07/12/2033	Spot Bond	2.61000	210.07894		2.61000	210.00920			0	0.00
FRS110		On 31/01/2038	Spot Bond	2.61000	111.10524		2.61000	111.06566			0	0.00
FRS112		On 07/12/2033	Spot Bond	2.64000	209.21060		2.64000	209.14103			0	0.00
FRS113		On 29/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRS114		On 31/01/2025	Spot Bond	2.40000	114.15022		2.40000	114.11022			0	0.00
FRS115		On 31/03/2038	Spot Bond	2.70000	109.39910		2.70000	109.35986			0	0.00
FRS117		On 05/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRS118		On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRS119		On 31/01/2038	Spot Bond	2.80500	107.44857		2.80500	107.40971			0	0.00
FRS120		On 07/12/2033	Spot Bond	2.76000	114.15352		2.76000	114.11248			0	0.00
FRS121		On 07/12/2033	Spot Bond	2.81000	112.50497		2.81000	112.46437			0	0.00
FRS122		On 31/01/2025	Spot Bond	2.33000	100.53594		2.33000	100.50090			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS123	On 07/12/2033	Spot Bond	2.84000	160.83764	2.84000	160.77948	0.00	0	0.00			
FRS124	On 31/01/2038	Spot Bond	3.08000	88.61971	3.08000	88.58948	0.00	0	0.00			
FRS126	On 31/03/2028	Spot Bond	3.05000	98.04934	3.05000	98.01271	0.00	0	0.00			
FRS127	On 31/01/2038	Spot Bond	3.53000	82.86929	3.53000	82.83191	0.00	0	0.00			
FRS129	On 31/03/2028	Spot Bond	3.04000	98.07253	3.04000	98.03464	0.00	0	0.00			
FRS130	On 11/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRS131	On 31/03/2028	Spot Bond	3.10000	153.29274	3.10000	153.23240	0.00	0	0.00			
FRS132	On 07/12/2033	Spot Bond	3.35000	189.87548	3.35000	189.80990	0.00	0	0.00			
FRS133	On 24/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRS134	On 31/01/2038	Spot Bond	3.46000	83.40690	3.46000	83.36274	0.00	0	0.00			
FRS135	On 31/01/2038	Spot Bond	3.43000	83.75696	3.43000	83.71187	0.00	0	0.00			
FRS136	On 31/01/2038	Spot Bond	3.24000	85.17149	3.24000	85.12445	0.00	0	0.00			
FRS137	On 31/03/2028	Spot Bond	2.91000	155.73276	2.91000	155.66399	0.00	0	0.00			
FRS138	On 07/12/2033	Spot Bond	3.12000	195.74875	3.12000	195.67414	0.00	0	0.00			
FRS36	On 07/12/2023	Spot Bond	2.28500	124.95777	2.28500	124.95001	0.00	0	0.00			
FRS37	On 07/12/2023	Spot Bond	2.17500	125.91485	2.17500	125.90741	0.00	0	0.00			
FRS43	On 07/12/2023	Spot Bond	2.89500	119.80499	2.89500	119.79558	0.00	0	0.00			
FRS46	On 31/01/2022	Spot Bond	2.60500	102.07620	2.60500	102.06890	0.00	0	0.00			
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRS51	On 31/01/2022	Spot Bond	2.13500	136.19369	2.13500	136.14694	0.00	0	0.00			
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRS64	On 26/01/2042	Spot Bond	2.48000	110.30531	2.48000	110.26641	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
FRS69	On 31/05/2017	Spot Bond	104.97509	29.99328	104.97509	29.91740			0.00		0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	33.45475	101.07593	33.37293			0.00		0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	27.13629	100.44759	27.07028			0.00		0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	31.96019	100.76967	31.88224			0.00		0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
FRS81	On 30/10/2042	Spot Bond	2.13000	119.31093	2.13000	119.27007			0.00		0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
FRS85	On 31/01/2025	Spot Bond	2.26000	98.65350	2.26000	98.64738			0.00		0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
FRS87	On 31/01/2025	Spot Bond	2.29000	98.40041	2.29000	98.39422			0.00		0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
FRS90	On 07/12/2023	Spot Bond	2.37500	124.18115	2.37500	124.17313			0.00		0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
FRX16	On 15/09/2016	Spot Bond	7.55500	102.99987	7.55500	102.97911			0.00		0	0.00
FRX17	On 15/09/2017	Spot Bond	8.13000	103.38681	8.13000	103.36443			0.00		0	0.00
FRX18	On 14/04/2018	Spot Bond	8.41500	107.49007	8.41500	107.46587			0.00		0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	9.10000	100.97142	9.10000	100.94702			0.00		2,300,000	910,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.40500	99.68422	9.40500	99.65919			0.00		0	0.00
FRX23	On 28/02/2023	Spot Bond	10.16000	90.13909	10.16000	90.11481			0.00		0	0.00
FRX24	On 10/12/2024	Spot Bond	10.22000	103.99216	10.22000	103.96384			0.00		80,000,000	80,000,000.00
FRX26	On 01/10/2026	Spot Bond	10.55000	94.87809	10.55000	94.86017			0.00		0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX30	On 31/01/2030	Spot Bond	10.92000	95.67357	10.92000	95.63826		0.00		0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	11.03000	92.32029	11.03000	92.29291		0.00		0	0.00
FRX45	On 14/04/2045	Spot Bond	10.33000	80.42432	10.33000	80.40219		0.00		0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	57.80141	100.00000	57.66139		0.00		0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	9.69747	100.00000	9.67398		0.00		0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.62697	100.00000	1.62302		0.00		0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.27296	100.00000	0.27230		0.00		0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000	8.99506	100.00000	8.97327		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
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.50912	100.00000	1.50546		0.00		0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.25319	100.00000	0.25257		0.00		0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
GFC04	On 11/04/2017	Spot Bond	9.44000		102.35046	9.44000	102.32467		0.00		0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.36601	100.00000	10.34089		0.00		0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		21.40775	100.00000	21.35589		0.00		0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.77057	100.00000	11.74205		0.00		0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		9.53555	100.00000	9.50578		0.00		0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
GRDC1	On 10/01/2018	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
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			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	100.00000			10,000,000	77,500,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.88364		100.00000	10.85728			0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HILC22	On 13/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	100.00000			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.55368		101.97396		7.55368	101.95291			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	100.00000			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.55355		102.03339		8.55355	102.00954			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	100.00000			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.00367		102.13307		9.00367	102.10794			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	100.00000			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	100.00000			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.69900		10.00000	110.67000			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.32000		104.69358		9.32000	104.66724			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.56000		109.07736		8.56000	109.05211			3,300,000	1,480,200,000.00
HWAY23	On 07/12/2023	Spot Bond	2.05500		126.96890		2.05500	126.96181			0	2,200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HWAY24	On 07/12/2024	Spot Bond	2.03500	130.02392	2.03500	130.01673	0.00	0	0.00			0.00
HWAY34	On 31/07/2034	Spot Bond	9.79000	99.42723	9.79000	99.40098	0.00	200,800,000	1,902,500,000.00			
HWAY35	On 31/07/2035	Spot Bond	9.83000	99.01129	9.83000	98.98505	0.00	0	490,000,000.00			
HWF02U	On 30/09/2016	Spot Bond	100.00000	33.49117	100.00000	33.41003	0.00	0	0.00			0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	81.06514	100.00000	99.72602	0.00	0	0.00			0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	36.93101	100.00000	44.50649	0.00	0	0.00			0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	36.99290	100.00000	36.90329	0.00	0	0.00			0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	110.69900	10.00000	110.67000	0.00	0	0.00			0.00
I2025	On 31/01/2025	Spot Bond	1.61500	122.11027	1.63000	121.91227	0.00	484,938,600	38,339,205,800.00			
I2038	On 31/01/2038	Spot Bond	1.92000	125.30801	1.92000	125.26573	0.00	12,545,600,000	18,655,164,500.00			
I2046	On 31/03/2046	Spot Bond	2.05000	122.40459	2.05000	122.36294	0.00	1,363,061,200	83,617,312,700.00			
I2050	On 31/12/2050	Spot Bond	2.03000	130.92296	2.03000	130.87852	0.00	1,184,450,400	48,753,225,200.00			
IBL21	On 15/03/2016	Spot Bond	8.22500	103.81432	8.22500	103.79158	0.00	0	0.00			0.00
IBL22	On 15/03/2018	Spot Bond	8.19000	107.38634	8.19000	107.36292	0.00	0	0.00			0.00
IBL28	On 18/08/2016	Spot Bond	8.04500	103.44164	8.04500	103.41910	0.00	0	0.00			0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			0.00
IBL34	On 31/01/2017	Spot Bond	1.35000	101.61885	1.35000	101.61507	0.00	0	0.00			0.00
IBL36	On 31/01/2022	Spot Bond	2.20500	104.51915	2.20500	104.51282	0.00	0	0.00			0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			0.00
IBL39	On 02/04/2018	Spot Bond	8.31000	103.41678	8.31000	103.39378	0.00	200,000,000	100,000,000.00			
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.69900	10.00000	110.67000	0.00	0	0.00			0.00
IBL45	On 21/12/2018	Spot Bond	8.96500	97.57489	8.96500	97.55151	0.00	0	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
IBL46	On 15/01/2020	Spot Bond		9.42000	92.04690		9.42000	92.02350			1,000,000	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IBL49	On 02/04/2018	Spot Bond		8.92000	98.17454		8.92000	98.15113			0	0.00
IBL50	On 02/08/2020	Spot Bond		9.47000	102.47239		9.47000	102.44620			0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IBL54	On 31/07/2016	Spot Bond		7.67000	102.75688		7.67000	102.73552			200,000,000	100,000,000.00
IBL55	On 31/07/2018	Spot Bond		8.74500	101.87929		8.74500	101.85520			0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IBL58	On 13/02/2017	Spot Bond		7.96000	104.24760		7.96000	104.22512			0	0.00
IBL59	On 17/02/2019	Spot Bond		8.70500	105.13143		8.70500	105.10669			0	0.00
IBL60	On 17/02/2024	Spot Bond		9.83000	106.43249		9.83000	106.40427			0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IBL66	On 12/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IBL67	On 31/01/2022	Spot Bond		2.93500	129.83240		2.93500	129.78156			0	0.00
IBL68	On 29/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	10,000,000.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.01021		100.00000	0.01019			0	0.00
IDCG01	On 22/10/2016	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
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.46500		97.15739		9.46500	97.13284			0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IDCG06	On 24/11/2024	Spot Bond	10.11000		97.82991		10.11000	97.80370			0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		102.19282		5.00000	102.17888			0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.09895		5.00000	101.08531			0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.26715		4.00000	101.25625			0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.90220		4.00000	100.89128			0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		57.14557		100.00000	57.00714			0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		57.03085		100.00000	56.89270			0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		57.03085		100.00000	56.89270			0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		105.65028		9.20000	105.62432			0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.74954		100.00000	7.73076			0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		98.64865		100.00000	98.91599			0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		16.13172		100.00000	16.09222			0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		22.61026		100.00000	22.55549			0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.66123		100.00000	1.65805			0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.71434		100.00000	8.69323			0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.49477		100.00000	10.46935			0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		11.71339		100.00000	11.68471			0	0.00
IN289U	On 30/06/2025	Spot Bond	100.00000		8.40556		100.00000	8.38696			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IN290U	On 31/12/2016	Spot Bond	100.00000		38.62217	100.00000	38.52861				0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		100.00000	100.00000	99.72678				0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		91.25000	100.00000	91.02244				0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		89.90148	100.00000	89.68059				0	0.00
IN306U	On 24/06/2020	Spot Bond	100.00000		11.00611	100.00000	10.96977				0	0.00
IN307U	On 30/09/2015	Spot Bond	100.00000		86.30060	100.00000	85.71353				0	0.00
IN308U	On 30/09/2015	Spot Bond	100.00000		86.38766	100.00000	85.79998				0	0.00
IN309U	On 30/09/2015	Spot Bond	100.00000		86.37704	100.00000	85.78945				0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		99.45504	100.00000	99.72678				0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		97.94729	100.00000	97.60482				0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		88.59223	100.00000	88.37772				0	0.00
IN542U	On 13/10/2015	Spot Bond	100.00000		79.17570	100.00000	100.00000				0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		91.04291	100.00000	90.75016				0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		90.12346	100.00000	89.90148				0	0.00
INA529	On 14/07/2015	Spot Bond	6.40000		99.91241	6.40000	99.89491				0	0.00
INA530	On 21/07/2015	Spot Bond	6.40000		99.79003	6.40000	99.77257				0	0.00
INA531	On 28/07/2015	Spot Bond	6.40000		99.66796	6.40000	99.65054				0	0.00
INA533	On 11/08/2015	Spot Bond	6.45000		99.42023	6.45000	99.40277				0	0.00
INA534	On 18/08/2015	Spot Bond	6.45000		99.29811	6.45000	99.28069				0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		98.90902	6.60000	98.89133				0	0.00
INA543	On 13/10/2015	Spot Bond	100.00000		0.00000	100.00000	100.00000				0	0.00
ING115	On 31/03/2016	Spot Bond	10.87484		101.11474	10.87484	101.08526				0	0.00
ING116	On 31/03/2016	Spot Bond	10.87484		100.35554	10.87484	100.32629				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.70973		6.50000	101.69195			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.69900		10.00000	110.67000			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000		79.34783		100.00000	79.17570			0	0.00
ING305	On 08/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000		98.64865		100.00000	98.38275			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.69900		10.00000	110.67000			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.73500		102.17243		8.73500	102.14857			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.81500		99.30200		9.81500	99.27615			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.88000		104.48916		8.88000	104.46449			0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IV017	On 31/01/2022	Spot Bond	3.48500		96.92907		3.48500	96.91982			0	4,500,000,000.00
IV019	On 31/03/2028	Spot Bond	3.60000		145.70699		3.60000	145.65134			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IV030	On 31/01/2025	Spot Bond	3.65000		101.76500		3.65000	101.72588			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.65000		101.68017		3.65000	101.64107			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IV032	On 14/08/2023	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	1,000,000,000	500,000,000.00
IV08	On 30/04/2018	Spot Bond			10.50500		110.25799		10.50500	110.22732			0.00	211,000,000	105,500,000.00
IV09	On 30/04/2018	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond			3.70000		144.18350		3.70000	144.12803			0.00	0	0.00
IV531U	On 30/07/2015	Spot Bond			100.00000		94.55959		100.00000	94.31525			0.00	0	0.00
IV533U	On 13/08/2015	Spot Bond			100.00000		91.25000		100.00000	91.02244			0.00	0	0.00
IV534U	On 20/08/2015	Spot Bond			100.00000		89.68059		100.00000	89.46078			0.00	0	0.00
IVA528	On 09/07/2015	Spot Bond			6.40000		100.00000		6.40000	99.98247			0.00	0	0.00
IVA529	On 16/07/2015	Spot Bond			6.40000		99.87741		6.40000	99.85992			0.00	0	0.00
IVA530	On 23/07/2015	Spot Bond			6.40000		99.75512		6.40000	99.73768			0.00	0	0.00
IVA531	On 30/07/2015	Spot Bond			6.40000		99.63313		6.40000	99.61573			0.00	0	0.00
IVA534	On 20/08/2015	Spot Bond			6.45000		99.26328		6.45000	99.24587			0.00	0	0.00
IVA537	On 03/09/2015	Spot Bond			6.60000		98.99755		6.60000	98.97983			0.00	0	0.00
IVA538	On 10/09/2015	Spot Bond			6.60000		98.87365		6.60000	98.85598			0.00	0	0.00
IVA539	On 17/09/2015	Spot Bond			6.60000		98.75007		6.60000	98.73244			0.00	0	0.00
IVA543	On 15/10/2015	Spot Bond			100.00000		0.00000		100.00000	100.00000			0.00	0	0.00
IVA544	On 22/10/2015	Spot Bond			100.00000		0.00000		100.00000	100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond			10.00000		110.69900		10.00000	110.67000			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC036	On 16/07/2019	Spot Bond		9.30500	99.77521		9.30500	99.75014			0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	12.62976		100.00000	12.60149			0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.17817		100.00000	10.15324			0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC040	On 24/07/2021	Spot Bond		9.48500	103.66910		9.48500	103.64256			0	0.00
IVC041	On 29/07/2017	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
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC047	On 27/10/2015	Spot Bond		6.94500	101.61322		6.94500	101.59429			0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC058	On 03/01/2018	Spot Bond		100.00000	20.58338		100.00000	20.51912			0	0.00
IVC059	On 09/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC061	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	57.66139		100.00000	57.52170			0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
KAP001	On 13/06/2017	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
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		94.54545		100.00000	94.30052			0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
KW01	On 31/10/2027	Spot Bond	8.66000		138.73999		8.66000	138.70802			0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.42000		98.31647		10.42000	98.28933			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		103.57211		9.71000	103.54497			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.91000		100.75561		8.91000	100.73135			1,400,000	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.04000		98.67722		9.04000	98.65338			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	10.09000		100.03490		10.09000	100.00770			800,000	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
LHL02	On 13/12/2015	Spot Bond	7.96500		101.86022		7.96500	101.83874			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
MAQ069	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
MAQ070	On 30/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
MAQ071	On 11/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
MAQ072	On 10/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
MAQ073	On 09/10/2015	Spot Bond	100.00000		79.86871		100.00000	0.00000			0	0.00	
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
MAQ0A3	On 31/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
MAQ0A4	On 31/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
MBC024	On 05/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
MBC025	On 07/10/2015	Spot Bond	100.00000		80.21978		100.00000	80.04386			0.00	77,100,000,000	50,000,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	600,000,000	300,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	873,840,000	436,920,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
MBF041	On 07/08/2016	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
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		53.35526	100.00000		53.22601			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		22.62963	100.00000		22.57421			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		23.65589	100.00000		23.59796			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		23.74977	100.00000		23.69161			0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		22.79953	100.00000		22.74429			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		23.84836	100.00000		23.79059			0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.96500		102.26887		8.96500	102.24436			500,000	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.98500		101.79278		8.98500	101.76834			320,000,000	160,000,000.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.12500		102.74665		8.12500	102.72430			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.95500		101.23163		8.95500	101.20753			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.74000		101.38287		9.74000	101.35666			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.77000		102.16112		9.77000	102.13433			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.11500		102.88621		7.11500	102.86642			0	2,470,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MIIL02	On 31/05/2017	Spot Bond	9.05000		100.46805		9.05000	100.44376			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.61500		106.05524		9.61500	106.02818			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			690,000,000	19,230,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		35.15585		100.00000	35.07069			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.75000		100.43563		8.75000	100.41212			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.06500		99.92263		7.06500	99.90331			120,000,000	60,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.74000		102.40409		8.74000	102.37989			0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.32099		100.89771	7.30311			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.41504		100.61875	7.39697			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
N5A16	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N5B23	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N5C23	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N5D23	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N5E23	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N5F23U	On 20/06/2023	Spot Bond	100.00000		11.11104		100.00000	11.08412			0	0.00
N5G23U	On 20/06/2023	Spot Bond	100.00000		11.89563		100.00000	11.86681			0	0.00
NAM01	On 19/11/2022	Spot Bond	9.93000		92.54713		9.93000	92.52276			1,600,000	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NAM02	On 29/06/2020	Spot Bond	9.56500	100.37297	9.56500	100.34735	0.00	0	0.00	0	0.00	
NBK10A	On 25/07/2016	Spot Bond	7.75000	102.31698	7.75000	102.29550	0.00	0	0.00	0	0.00	
NBK11A	On 28/11/2020	Spot Bond	9.45000	98.80240	9.45000	98.77761	0.00	0	500,000,000.00	0	0.00	
NBK12A	On 19/03/2021	Spot Bond	9.06500	104.20767	9.06500	104.18256	0.00	0	0.00	0	0.00	
NBK13A	On 19/03/2024	Spot Bond	9.53000	104.09891	9.53000	104.07259	0.00	0	0.00	0	0.00	
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	15,000,000.00	0	0.00	
NBK14A	On 26/06/2021	Spot Bond	9.42500	99.71937	9.42500	99.69413	0.00	0	0.00	0	0.00	
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
NBK15A	On 11/02/2022	Spot Bond	9.66500	99.38472	9.66500	99.35881	0.00	0	0.00	0	0.00	
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
NBK16A	On 12/02/2025	Spot Bond	10.26000	98.88346	10.26000	98.85614	0.00	0	3,500,000,000.00	0	0.00	
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
NBK17A	On 22/04/2026	Spot Bond	10.44000	98.96195	10.44000	98.93443	0.00	0	500,000,000.00	0	0.00	
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
NBK18A	On 01/06/2020	Spot Bond	9.40000	100.40453	9.40000	100.37934	0.00	0	0.00	0	0.00	
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
NBK19A	On 01/06/2022	Spot Bond	9.81500	100.11981	9.81500	100.09360	0.00	0	0.00	0	0.00	
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
NBK20A	On 01/06/2026	Spot Bond	10.51000	100.09419	10.51000	100.06617	0.00	0	0.00	0	0.00	
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
NBK22B	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
NBK23B	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	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
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.86500		103.94558		6.86500	103.92628			1,400,000,000	3,780,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.03500		111.77946		9.03500	111.75262			365,400,000	3,423,700,000.00
NBK4	On 28/10/2024	Spot Bond	10.83500		38.39909		10.83500	38.38827			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.79500		103.78116		7.79500	103.75960			0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			600,000,000	300,000,000.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN80	On 20/06/2016	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
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.00500	104.10889		10.00500	104.09033			0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.04000	102.92690		10.04000	102.90848			0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NCLN93	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NCLN94	On 20/09/2020	Spot Bond		100.00000	9.15214		100.00000	1.00988			0	41,500,000,000.00
NED11	On 17/09/2015	Spot Bond		7.46500	103.78418		7.46500	103.76326			0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			1,800,000,000	900,000,000.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			800,000,000	400,000,000.00
NED15	On 08/04/2024	Spot Bond		10.16500	101.86215		10.16500	105.33996			0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NED19	On 01/07/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NED20	On 01/07/2025	Spot Bond		11.32000	101.85198		11.32000	101.83148			0	1,500,000,000.00
NED9	On 06/07/2017	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
NEDH1A	On 20/11/2018	Spot Bond		9.44500	117.84915		9.44500	117.81960			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	100.00000			1,123,400,000	561,700,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.69900		10.00000	110.67000			0	0.00
NILB10	On 08/12/2016	Spot Bond		2.18500	171.46963		2.18500	171.41063			0	0.00
NILB11	On 31/01/2025	Spot Bond		2.51000	99.20910		2.51000	99.17404			0	0.00
NILB12	On 07/12/2033	Spot Bond		3.45000	187.33054		3.45000	187.26551			0	0.00
NILB13	On 31/01/2025	Spot Bond		2.90000	109.31033		2.90000	109.26711			0	0.00
NILB14	On 31/03/2028	Spot Bond		3.19000	149.72470		3.19000	149.67342			0	0.00
NILB15	On 31/03/2028	Spot Bond		3.10000	153.52286		3.10000	153.46521			0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.82000	106.39997		8.82000	106.37460			0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.45000	105.00630		9.45000	104.97965			0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NQ1A19	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.65000	105.01594		9.65000	104.98873			0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NQ1B17	On 22/05/2052	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.85000	105.02567		9.85000	104.99789			0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NQ1C16	On 22/05/2049	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
NQ1C17	On 22/05/2052	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NRA018	On 30/11/2018	Spot Bond	8.75500	111.35594	8.75500	111.32987				0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.51500	116.47106	9.51500	116.44164				0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.08000	174.98948	2.08000	174.92979				0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.41000	114.41444	10.41000	114.38272				0	2,520,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.10135	100.00000	18.05749				0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	99.04606	100.00000	98.78123				0	0.00
OML01	On 27/10/2015	Spot Bond	6.95500	102.31544	6.95500	102.29635				0	500,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
OML03	On 27/11/2024	Spot Bond	9.97000	96.76811	9.97000	96.74253				0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	8,240,000,000.00
OML05	On 19/03/2025	Spot Bond	10.14500	100.60047	10.14500	100.57342				0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.71000	100.54213	10.71000	100.51363				0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
OML07	On 19/03/2030	Spot Bond	11.26000		101.13115		11.26000	101.10106			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		38.83165		100.00000	38.73758			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.69900		10.00000	110.67000			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PPC004	On 30/06/2021	Spot Bond	9.71500		98.69088		9.71500	98.37685			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
R010P	On 21/12/2025	Spot Bond	8.08000		43.70032		8.08000	43.69086			0	0.00
R158	On 15/09/2015	Spot Bond	5.96500		105.57674		5.96500	105.55967			6,900,000,000	82,044,394,100.00
R158P	On 15/09/2015	Spot Bond	6.62500		98.78080		6.62500	98.76309			0	0.00
R159	On 15/09/2016	Spot Bond	6.72500		111.82287		6.72500	111.80277			35,287,900	61,472,350,400.00
R159P	On 15/09/2016	Spot Bond	6.55500		92.64299		6.55500	92.62675			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R186	On 21/12/2026	Spot Bond	8.26000	116.89191	8.24000	117.02862	0.00	28,374,698,500	57,505,715,900.00			
R187P	On 21/12/2026	Spot Bond	8.00000	40.72946	8.00000	40.72073	0.00	0	0.00			
R188P	On 21/12/2027	Spot Bond	7.92000	38.01913	7.92000	38.01107	0.00	0	0.00			
R197	On 07/12/2023	Spot Bond	1.65000	288.36159	1.65000	288.26660	0.00	525,846,000	21,780,426,400.00			
R202	On 07/12/2033	Spot Bond	1.85000	234.01507	1.84000	234.26874	0.00	5,157,460,200	99,278,336,200.00			
R2023	On 28/02/2023	Spot Bond	8.12500	100.63839	8.11000	100.69976	0.00	35,503,286,800	08,180,930,000.00			
R203	On 15/09/2017	Spot Bond	7.18500	104.70198	7.17000	104.71222	0.00	98,444,573,200	92,700,135,200.00			
R2030	On 31/01/2030	Spot Bond	8.68000	97.94397	8.68000	97.92098	0.00	16,457,505,500	79,727,095,900.00			
R2032	On 31/03/2032	Spot Bond	8.78000	97.62976	8.78000	97.60684	0.00	06,080,787,400	72,829,342,800.00			
R2037	On 31/01/2037	Spot Bond	8.89500	99.96285	8.89500	99.93882	0.00	20,653,102,700	89,696,476,200.00			
R204	On 21/12/2018	Spot Bond	7.53500	101.77710	7.51500	101.81692	0.00	44,476,875,200	94,318,493,800.00			
R2044	On 31/01/2044	Spot Bond	8.94500	101.83204	8.94500	101.80743	0.00	80,176,623,000	87,998,332,400.00			
R2048	On 28/02/2048	Spot Bond	8.93500	101.14399	8.93500	101.11997	0.00	17,323,596,800	16,756,175,100.00			
R207	On 15/01/2020	Spot Bond	7.75000	98.00694	7.73000	98.06057	0.00	23,994,803,200	87,269,552,800.00			
R208	On 31/03/2021	Spot Bond	7.91000	96.56769	7.89000	96.63510	0.00	32,692,002,200	49,508,259,100.00			
R209	On 31/03/2036	Spot Bond	8.83500	77.30794	8.81500	77.44277	0.00	03,561,208,800	33,443,465,800.00			
R210	On 31/03/2028	Spot Bond	1.70000	178.52697	1.70000	178.46791	0.00	1,495,192,800	35,245,345,300.00			
R211	On 31/01/2017	Spot Bond	0.76000	134.97966	0.73500	134.98977	0.00	31,606,807,600	73,407,069,700.00			
R212	On 31/01/2022	Spot Bond	1.63000	140.34071	1.63000	140.29447	0.00	267,849,600	29,031,626,300.00			
R213	On 28/02/2031	Spot Bond	8.72000	87.94112	8.70000	88.07219	0.00	64,315,459,600	42,779,461,600.00			
R214	On 28/02/2041	Spot Bond	8.88000	78.38502	8.88000	78.36652	0.00	83,044,204,800	88,891,644,400.00			
R228C	On 15/09/2015	Spot Bond	6.62500	98.78080	6.62500	98.76309	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.54500	95.68570	6.54500	95.66896	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R230C	On 15/09/2016	Spot Bond	6.55500	92.64299	6.55500	92.62675	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.56500	97.11780	6.56500	97.10084	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.54500	94.06026	6.54500	94.04371	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.60500	91.00295	6.60500	90.98679	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.16500	87.16819	7.16500	87.15142	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.21500	84.05391	7.21500	84.03763	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.54000	80.38036	7.54000	80.36410	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.52000	77.51165	7.52000	77.49602	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.50000	74.75974	7.50000	74.74470	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.49000	72.08850	7.49000	72.07401	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.73000	68.69540	7.73000	68.68117	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	7.71000	66.20858	7.71000	66.19490	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	7.83500	63.29614	7.83500	63.28285	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	7.80500	61.02354	7.80500	61.01077	0.00	0	0.00			
R341C	On 21/06/2022	Spot Bond	7.77500	58.84954	7.77500	58.83727	0.00	0	0.00			
R342C	On 21/12/2022	Spot Bond	7.74500	56.76939	7.74500	56.75761	0.00	0	0.00			
R343C	On 21/06/2023	Spot Bond	7.70500	54.82056	7.70500	54.80924	0.00	0	0.00			
R344C	On 21/12/2023	Spot Bond	7.66500	52.95906	7.66500	52.94818	0.00	0	0.00			
R345C	On 21/06/2024	Spot Bond	8.20000	48.70834	8.20000	48.69765	0.00	0	0.00			
R346C	On 21/12/2024	Spot Bond	8.16000	46.96019	8.16000	46.94993	0.00	0	0.00			
R347C	On 21/06/2025	Spot Bond	8.12000	45.29222	8.12000	45.28237	0.00	0	0.00			
R348C	On 21/12/2025	Spot Bond	8.08000	43.70032	8.08000	43.69086	0.00	0	0.00			
R349C	On 21/06/2026	Spot Bond	8.04000	42.18062	8.04000	42.17153	0.00	0	0.00			
R350C	On 21/12/2026	Spot Bond	8.00000	40.72946	8.00000	40.72073	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
R351C	On 21/06/2027	Spot Bond	7.96000		39.34338		7.96000	39.33499			0	0.00
R352C	On 21/12/2027	Spot Bond	7.92000		38.01913		7.92000	38.01107			0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	1,000,000,000.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		31.50158		100.00000	31.42527			0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		16.17133		100.00000	16.13172			0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		29.81093		100.00000	29.73870			0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		94.41587		100.00000	94.17864			0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		41.05836		100.00000	40.95890			0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		16.91517		100.00000	16.87419			0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		20.64442		100.00000	20.59119			0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.60873		100.00000	8.58459			0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		15.69668		100.00000	15.65619			0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		12.71717		100.00000	12.68437			0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.78336		100.00000	9.75813			0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
RDFC21	On 28/09/2015	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
RDFC22	On 24/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
RED101	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000	16.99592		100.00000	16.95475			0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	11.92264		100.00000	11.89375			0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000	9.87805		100.00000	9.85412			0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000	9.12771		100.00000	9.10561			0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
RP008	On 30/04/2016	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
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		107.28569		12.35000	107.25018			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		15.69785		100.00000	15.65981			0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.05134		100.00000	6.03684			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		32.92734		100.00000	32.84757			0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		60.67445		100.00000	60.52746			0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.52819		100.00000	13.42795			0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		44.43103		100.00000	44.32340			0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
RW21	On 21/04/2021	Spot Bond	9.28500		105.13742		9.28500	105.11136			198,800,000	859,000,000.00
RW23	On 10/12/2023	Spot Bond	9.65000		99.94394		9.65000	99.91821			0	0.00
RW28	On 10/12/2028	Spot Bond	9.98000		86.15027		9.98000	86.12734			0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.92500		105.03529		7.92500	105.01310			0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		110.69900		10.00000	110.67000			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.44000		101.44685		9.44000	101.42129			0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			1,000,000,000	500,000,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SBK17	On 30/07/2024	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBK22	On 28/05/2025	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBK23	On 28/05/2027	Spot Bond			11.73000		100.21510		11.73000	100.18406			0.00	0	2,500,000,000.00
SBK9	On 10/04/2018	Spot Bond			9.03500		100.52412		9.03500	100.49986			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond			7.45500		105.28768		7.45500	105.26647			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond			8.04500		105.17366		8.04500	105.15082			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond			7.21500		105.33414		7.21500	105.31359			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond			8.59000		101.91590		8.59000	101.89261			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond			7.36000		105.30607		7.36000	105.28512			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond			8.08500		105.16594		8.08500	105.14299			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond			8.06000		104.28052		8.06000	104.25813			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	80,000,000.00
SBS16	On 22/09/2018	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond			9.67500		102.68187		9.67500	102.65537			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond			10.16000		100.76275		10.16000	100.73562			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	400,000,000	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS24		On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SBS25		On 24/05/2019	Spot Bond	8.85500	101.13911		8.85500	101.11530			4,700,000	330,000,000.00
SBS26U		On 28/02/2017	Spot Bond	100.00000	26.49002		100.00000	26.43074			0	0.00
SBS27		On 20/02/2024	Spot Bond	9.67000	106.51682		9.67000	106.48903			0	2,570,000,000.00
SBS28		On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SBS29		On 12/06/2019	Spot Bond	9.48000	98.08791		9.48000	98.06309			0	0.00
SBS3		On 25/05/2026	Spot Bond	10.17000	88.19773		10.17000	88.17396			0	0.00
SBS30		On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SBS31		On 27/06/2027	Spot Bond	9.91000	99.84367		9.91000	99.81729			0	0.00
SBS32		On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SBS33		On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SBS34		On 19/09/2024	Spot Bond	10.06000	103.28072		10.06000	103.25318			0	1,450,000,000.00
SBS35		On 29/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SBS36		On 29/01/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SBS37		On 29/01/2020	Spot Bond	9.16000	99.20411		9.16000	99.17957			0	0.00
SBS38		On 29/01/2025	Spot Bond	10.32000	96.66957		10.32000	96.64270			0	1,500,000,000.00
SBS39		On 29/01/2030	Spot Bond	10.87000	95.92053		10.87000	95.89249			0	0.00
SBS4		On 16/11/2021	Spot Bond	9.61500	96.49768		9.61500	96.47306			0	570,000,000.00
SBS9		On 07/07/2016	Spot Bond	7.36500	103.88236		7.36500	103.86194			0	330,000,000.00
SBSI11		On 07/12/2023	Spot Bond	2.28500	124.95777		2.28500	124.95001			0	0.00
SBSI12		On 31/01/2017	Spot Bond	1.26000	132.68620		1.26000	132.64383			0	0.00
SCM10U		On 15/09/2017	Spot Bond	100.00000	22.71752		100.00000	22.66249			0	0.00
SF2A2U		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000	0.00000	0.00	0	0.00	
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000	0.00000	0.00	0	0.00	
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000	0.00000	0.00	0	0.00	
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	
SHF01	On 15/12/2016	Spot Bond	100.00000	34.73208	100.00000	34.64794	100.00000	34.64794	0.00	0	0.00	
SHI02	On 01/10/2021	Spot Bond	0.00000	168.57435	0.00000	168.52638	0.00000	168.52638	0.00	0	0.00	
SHI05	On 31/01/2017	Spot Bond	1.92000	118.23322	1.92000	118.19333	1.92000	118.19333	0.00	0	0.00	
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.70973	6.50000	101.69195	6.50000	101.69195	0.00	0	0.00	
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	
SHS05	On 29/06/2017	Spot Bond	8.69000	100.34096	8.69000	100.31764	8.69000	100.31764	0.00	0	260,000,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	
SHS11U	On 19/11/2016	Spot Bond	100.00000	37.08274	100.00000	36.99290	100.00000	36.99290	0.00	0	0.00	
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.69900	10.00000	110.67000	10.00000	110.67000	0.00	0	0.00	
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	
SHS16U	On 29/06/2016	Spot Bond	100.00000	52.45703	100.00000	52.32995	100.00000	52.32995	0.00	0	0.00	
SHS17U	On 30/09/2016	Spot Bond	100.00000	40.75785	100.00000	40.65912	100.00000	40.65912	0.00	0	0.00	
SHS18U	On 30/11/2016	Spot Bond	100.00000	42.19966	100.00000	42.09744	100.00000	42.09744	0.00	0	0.00	
SHS19	On 10/09/2017	Spot Bond	9.53000	104.52383	9.53000	104.49739	9.53000	104.49739	0.00	0	650,000,000.00	
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	
SHS22	On 23/02/2020	Spot Bond	0.00000	100.00000	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
SHS23	On 29/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
SHS24	On 29/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
SHS25	On 29/06/2020	Spot Bond	9.81500	100.32047	9.81500	100.29420				800,000	2,500,000.00
SHS26	On 29/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
SLI2	On 15/08/2016	Spot Bond	7.97500	105.54348	7.97500	105.52068				0	1,140,000,000.00
SLI3	On 15/08/2018	Spot Bond	9.18500	102.16091	9.18500	102.13557				0	2,150,000,000.00
SNT01	On 15/09/2017	Spot Bond	8.59000	101.91590	8.59000	101.89261				0	3,770,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
SSA01	On 28/06/2016	Spot Bond	8.29000	101.50857	8.29000	101.48605				0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
SSA06	On 16/04/2020	Spot Bond	9.50500	96.38584	9.50500	96.36139				3,200,000	1,670,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
SSN004	On 31/03/2021	Spot Bond	9.48500	89.95046	9.48500	89.92768				0	0.00
SSN005	On 31/03/2021	Spot Bond	9.48500	89.95046	9.48500	89.92768				0	0.00
SSN007	On 15/01/2020	Spot Bond	9.19000	92.84098	9.19000	92.81794				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
SSN009	On 15/09/2017	Spot Bond	8.07000		102.93556		8.07000	102.91343			0	0.00	
SSN011	On 31/01/2025	Spot Bond	2.40000		113.71653		2.40000	113.67668			0	0.00	
SSN012	On 21/12/2018	Spot Bond	8.84500		97.91917		8.84500	97.89601			0	0.00	
SSN015	On 26/08/2018	Spot Bond	8.50000		104.35043		8.50000	104.32658			0	0.00	
SSN017	On 21/12/2026	Spot Bond	10.30000		101.83174		10.30000	101.80380			0	0.00	
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
SSN021	On 28/02/2031	Spot Bond	10.59000		75.32025		10.59000	75.29913			0	0.00	
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
SSN029	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
SSN030	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
SSN031	On 16/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
SSN033	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
SSN034	On 02/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
SY1234	On 26/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
SY1235	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	41,700,000,000	41,700,000,000.00
SY1237	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	16,900,000,000	16,900,000,000.00
SY1238	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	6,100,000,000	6,100,000,000.00
SY1239	On 04/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
SY1240	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
SY1241	On 18/08/2015	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
SY1242		On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1243		On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1244		On 18/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1246		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1247		On 28/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1248		On 08/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1249		On 10/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1250		On 16/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1251		On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SZ18		On 30/09/2015	Spot Bond	6.42500	104.72001		6.42500	104.70185			0	0.00
SZ25		On 30/09/2025	Spot Bond	8.91000	103.03061		8.91000	103.00608			0	0.00
T12A10		On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
T12A11		On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
T12A12		On 21/02/2048	Spot Bond	9.42000	97.25436		9.42000	97.22975			0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	60.77449		100.00000	60.62726			0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	2,200,000,000.00
TFS122		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TFS123		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TFS131		On 20/11/2015	Spot Bond	100.00000	87.07990		100.00000	86.95828			0	0.00
TFS132		On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TFS133		On 28/07/2016	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
TFS134	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TFS135	On 06/07/2018	Spot Bond	100.00000		16.79413		100.00000	16.74169			0	40,000,000,000.00
TFS136	On 06/07/2020	Spot Bond	100.00000		10.35518		100.00000	10.32285			0	40,000,000,000.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.62500		104.95347		7.62500	104.93178			0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.71676		7.83000	103.69475			0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		86.72350		7.16000	86.70665			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		104.14352		8.73000	104.11895			0	0.00
TH11A4	On 18/07/2041	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
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	425,000,000.00
TH11A6	On 18/07/2041	Spot Bond	9.00500		93.78641		9.00500	93.76348			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.37000		101.65247		9.37000	101.63520			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.28000		100.75194		9.28000	100.72669			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.39000		89.78273		9.39000	89.76745			0	0.00
TH12B1	On 21/08/2019	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
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.06826		101.06155	7.05078			0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A7	On 18/07/2039	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
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TL20	On 22/02/2020	Spot Bond	9.65000		89.06609		9.65000	89.04362			158,200,000	649,100,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		110.69900		10.00000	110.67000			0	0.00
TN17	On 14/11/2017	Spot Bond	8.34000		103.29231		8.34000	103.26938			0	13,000,000,000.00
TN20	On 17/09/2020	Spot Bond	9.64500		106.65150		9.64500	106.62420			1,800,000	11,710,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.77949		100.00000	1.77513			0	0.00
TN23	On 06/11/2023	Spot Bond	9.88000		106.98881		9.88000	106.96077			0	9,270,000,000.00
TN25	On 19/08/2025	Spot Bond	10.02000		100.39468		10.02000	100.36756			8,000,000,000	17,062,644,000.00
TN27	On 14/11/2027	Spot Bond	10.06000		93.23222		10.06000	93.20736			105,600,000	9,820,000,000.00
TN30	On 09/10/2030	Spot Bond	10.47000		102.80328		10.47000	102.77462			20,000,000,000	12,000,000,000.00
TN40	On 09/10/2040	Spot Bond	10.80500		102.16415		10.80500	102.13477			12,000,000,000	8,100,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			600,000,000	174,106,900.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	1,793,000,000.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.69900		10.00000	110.67000			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.24123		10.00000	100.21439			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.23521		9.75000	100.20905			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.23511		100.00000	10.20871			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		8.12342		100.00000	8.10374			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		8.65446		100.00000	8.63350			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		8.97309		100.00000	8.95134			0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		9.23860		100.00000	9.21622			0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		12.47796		100.00000	12.44773			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TRAE2U	On 14/06/2024	Spot Bond		100.00000	16.03593		100.00000	15.99709			0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	13.50845		100.00000	13.47573			0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP174	On 03/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP175	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP178	On 29/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP179	On 26/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP180	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP181	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP183	On 04/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP184	On 18/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP185	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP186	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP188	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP189	On 12/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP190	On 12/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP191	On 26/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP192	On 09/06/2016	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
TSP193	On 23/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.58806		100.00000	14.55271			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TWC101	On 26/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TWC104	On 16/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
UG21	On 02/03/2021	Spot Bond	9.31500		109.70408		9.31500	109.67695			40,000,000	20,000,000.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		7.88444		100.00000	7.86865			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
VJA02U	On 20/04/2023	Spot Bond	100.00000		8.04956	100.00000	8.01507				0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.70245	100.00000	7.68703				0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		7.95815	100.00000	7.92405				0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		86.49289	100.00000	86.28842				0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.40270	100.00000	7.38788				0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000		7.70967	100.00000	7.67663				0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.22072	100.00000	7.20626				0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000		7.61826	100.00000	7.58562				0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00033	100.00000	0.00033				0	0.00
WS04	On 30/05/2016	Spot Bond	7.11500		105.91250	7.11500	105.89239				0	8,900,000,000.00
WS05	On 01/08/2018	Spot Bond	1.19000		246.35936	1.19000	246.28116				0	0.00
WSP2	On 28/05/2017	Spot Bond	7.69000		103.27186	7.69000	103.25069				0	5,040,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.09000		103.99476	8.09000	103.97235				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
WSP4	On 28/05/2020	Spot Bond	8.39500	103.39549		8.39500	103.37239			0	0.00	
WSP5	On 28/05/2021	Spot Bond	8.61500	102.75928		8.61500	102.73573			0	2,700,000,000.00	
Z020	On 19/10/2015	Spot Bond	5.84500	98.39285		5.84500	98.37735			0	0.00	
Z083	On 30/09/2019	Spot Bond	7.48000	73.32244		7.48000	73.30781			0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000	77.99145		100.00000	77.82516			0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000	43.52753		100.00000	43.44495			0	0.00	
Total for j-Bonds :										0.00	10,683,566,800	48 169 427 300.00
Grand Total:										0.00	10,683,622,623	48 172 653 995.00