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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/07/2015

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		12.29070	12.29070		12.25570	12.25570		8.19	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	12.18810	0.01219		27.73850	0.02774	12.188	9.60	0	5,500.00
\$ / R	On 07/07/2015	Any day expiry		12.29070	12.29070		12.25140	12.25140		10.89	0	0.00
\$ / R	On 07/07/2015	Any day expiry	12.15	157.15950	0.15716		142.58110	0.14258	157.160	12.44	0	15,000.00
\$ / R	On 13/07/2015	Any day expiry		12.30100	12.30100		12.26230	12.26230		13.00	0	2,492.00
\$ / R	On 20/07/2015	Any day expiry		12.31590	12.31590		12.27680	12.27680		13.02	0	2,491.00
\$ / R	On 29/07/2015	Any day expiry		12.33510	12.33510		12.29590	12.29590		13.23	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	0.35920	0.00036		0.47130	0.00047	0.359	17.53	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	1.53880	0.00154		1.92180	0.00192	1.539	16.04	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	63.27070	0.06327		60.15920	0.06016	63.271	14.73	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	30.67570	0.03068		30.28680	0.03029	30.676	15.82	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	665.57570	0.66558		704.38680	0.70439	665.576	15.82	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	0.53750	0.00054		0.53270	0.00053	0.538	33.96	0	300.00
\$ / R	On 12/08/2015	Any day expiry		12.36500	12.36500		12.32620	12.32620		13.21	0	750.00
\$ / R	On 25/08/2015	Any day expiry		12.39280	12.39280		12.35510	12.35510		13.41	0	51.00
\$ / R	On 25/08/2015	Any day expiry	12.50	209.91510	0.20992		200.64240	0.20064	209.915	13.74	0	8,000.00
\$ / R	On 26/08/2015	Any day expiry		12.39500	12.39500		12.35730	12.35730		13.44	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	75.10320	0.07510		74.16900	0.07417	75.103	15.84	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 26/08/2015	Any day expiry	13.11	Put	790.10320	0.79010	826.86900	0.82687	790.103	15.84	0.00	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry			12.39710	12.39710	12.35950	12.35950		13.45	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	2.12340	0.00212	2.35940	0.00236	2.123	15.10	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	5.09220	0.00509	6.01230	0.00601	5.092	13.57	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	97.11590	0.09712	94.89550	0.09490	97.116	15.31	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	1.74310	0.00174	2.24920	0.00225	1.743	27.51	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.40570	12.40570	12.36840	12.36840		13.37	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.42730	12.42730	12.39040	12.39040		13.62	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.43620	12.43620	12.39880	12.39880		13.62	0.00	5,784	595,025.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	2.52110	0.00252	2.88860	0.00289	2.521	15.56	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,838.97100	1.83897	1,801.96820	1.80197	1,838.971	15.43	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	6.82990	0.00683	7.66660	0.00767	6.830	14.15	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,443.36370	1.44336	1,406.83420	1.40683	1,443.364	14.08	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	7.16370	0.00716	8.03420	0.00803	7.164	14.08	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,276.95020	1.27695	1,241.00170	1.24100	1,276.950	13.51	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	11.55010	0.01155	13.46160	0.01346	11.550	13.41	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	13.17880	0.01318	15.31790	0.01532	13.179	13.37	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	15.49650	0.01550	17.95040	0.01795	15.497	13.32	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	29.54230	0.02954	33.73520	0.03374	29.542	13.10	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	33.19200	0.03319	37.80140	0.03780	33.192	13.06	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	875.57990	0.87558	843.46890	0.84347	875.580	13.00	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	39.37990	0.03938	44.66890	0.04467	39.380	13.00	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	41.64760	0.04165	47.17670	0.04718	41.648	12.98	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	59.19220	0.05919	66.47840	0.06648	59.192	12.85	0.00	725	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	67.38110	0.06738	75.43630	0.07544	67.381	12.80	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	116.38410	0.11638	130.73000	0.13073	116.384	12.96	0.00	0	46,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	552.58410	0.55258	529.53000	0.52953	552.584	12.96	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	525.20940	0.52521	503.11400	0.50311	525.209	13.02	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.06	Call	511.84510	0.51185	490.23200	0.49023	511.845	13.05	0.00	0	3,717.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	498.70090	0.49870	477.56930	0.47757	498.701	13.08	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	485.77430	0.48577	465.12690	0.46513	485.774	13.11	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	149.57430	0.14957	166.32690	0.16633	149.574	13.11	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	466.79920	0.46680	446.87940	0.44688	466.799	13.15	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	424.46970	0.42447	406.23520	0.40624	424.470	13.26	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	407.16490	0.40716	389.64620	0.38965	407.165	13.30	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.30	Put	232.53830	0.23254	254.06490	0.25406	232.538	13.40	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.40	Put	282.33250	0.28233	306.11750	0.30612	282.333	13.55	0.00	0	4,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	299.96650	0.29997	288.65540	0.28866	299.967	13.60	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	275.48070	0.27548	265.78210	0.26578	275.481	13.77	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	239.26360	0.23926	231.46220	0.23146	239.264	14.08	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	232.58750	0.23259	225.13570	0.22514	232.588	14.14	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	193.40840	0.19341	188.00510	0.18801	193.408	14.54	0.00	0	650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	156.31400	0.15631	152.80910	0.15281	156.314	15.00	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	699.51170	0.69951	734.42450	0.73442	699.512	15.31	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	135.71170	0.13571	133.22450	0.13322	135.712	15.31	0.00	0	4,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	124.80740	0.12481	123.20950	0.12321	124.807	15.50	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	123.14760	0.12315	121.62440	0.12162	123.148	15.53	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	118.31110	0.11831	117.00620	0.11701	118.311	15.64	0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	110.71890	0.11072	0.11072	109.74850	0.10975	110.719	15.81	0.00	725	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	910.93280	0.91093	0.91093	947.93280	0.94793	910.933	16.16	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	80.19590	0.08020	0.08020	80.44390	0.08044	80.196	16.69	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	39.32280	0.03932	0.03932	40.47800	0.04048	39.323	18.74	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	28.49740	0.02850	0.02850	29.70680	0.02971	28.497	19.73	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	24.50410	0.02450	0.02450	25.70080	0.02570	24.504	20.23	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	21.61470	0.02161	0.02161	22.78690	0.02279	21.615	20.67	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.46750	12.46750	12.46750	12.42810	12.42810		13.73	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	6.78700	0.00679	0.00679	8.01800	0.00802	6.787	14.61	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	14.94300	0.01494	0.01494	17.23610	0.01724	14.943	13.60	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	29.47240	0.02947	0.02947	34.28060	0.03428	29.472	13.27	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	124.73800	0.12474	0.12474	124.05810	0.12406	124.738	16.20	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	57.12580	0.05713	0.05713	58.67340	0.05867	57.126	18.58	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	10.72260	0.01072	0.01072	10.88390	0.01088	10.723	28.21	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.47190	12.47190	12.47190	12.43230	12.43230		13.90	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.53450	12.53450	12.53450	12.49440	12.49440		14.07	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	13.01220	0.01301	0.01301	15.13880	0.01514	13.012	14.47	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	26.05090	0.02605	0.02605	29.62880	0.02963	26.051	13.67	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	145.13050	0.14513	0.14513	144.75740	0.14476	145.130	16.95	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	22.03780	0.02204	0.02204	23.11960	0.02312	22.038	27.51	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.59720	12.59720	12.59720	12.55750	12.55750		14.17	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	19.40300	0.01940	0.01940	22.07690	0.02208	19.403	14.38	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	35.93210	0.03593	0.03593	40.23960	0.04024	35.932	13.66	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	158.97690	0.15898	0.15898	159.08440	0.15908	158.977	17.57	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	27.54660	0.02755	0.02755	27.22130	0.02722	27.547	27.13	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.62620	12.62620	12.62620	12.58680	12.58680		14.13	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.63290	12.63290	12.63290	12.59360	12.59360		14.26	0.00	1,510	139,148.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,713.44460	1.71344	1.71344	1,677.74920	1.67775	1,713.445	14.12	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	30.54460	0.03054	0.03054	34.14920	0.03415	30.545	14.12	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,666.01230	1.66601	1.66601	1,630.54750	1.63055	1,666.012	14.02	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,478.44560	1.47845	1.47845	1,444.03750	1.44404	1,478.446	13.60	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,295.13080	1.29513	1.29513	1,263.48680	1.26349	1,295.131	13.18	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	91.26690	0.09127	0.09127	101.10710	0.10111	91.267	13.11	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	92.95610	0.09296	0.09296	102.91600	0.10292	92.956	13.11	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	119.28640	0.11929	0.11929	130.93570	0.13094	119.286	13.06	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	129.95430	0.12995	0.12995	142.23440	0.14223	129.954	13.04	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	153.44100	0.15344	0.15344	167.01500	0.16701	153.441	13.01	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	179.95810	0.17996	0.17996	198.16530	0.19817	179.958	12.98	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	749.24110	0.74924	0.74924	729.96740	0.72997	749.241	13.17	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	718.93220	0.71893	0.71893	700.55310	0.70055	718.932	13.27	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	712.99080	0.71299	0.71299	694.78880	0.69479	712.991	13.29	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	248.32760	0.24833	0.24833	269.77470	0.26977	248.328	13.33	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	689.62330	0.68962	0.68962	672.11990	0.67212	689.623	13.37	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	434.19150	0.43419	0.43419	461.66840	0.46167	434.192	14.08	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	502.70450	0.50270	0.50270	491.02150	0.49102	502.704	14.10	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	498.35260	0.49835	0.49835	486.80520	0.48681	498.353	14.12	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	489.75280	0.48975	0.48975	478.48030	0.47848	489.753	14.16	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	352.34330	0.35234	0.35234	346.99100	0.34699	352.343	15.18	0.00	0	1,197.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	325.28700	0.32529	320.85240	0.32085	325.287	15.44	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	300.60440	0.30060	296.99140	0.29699	300.604	15.71	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	282.43020	0.28243	279.47580	0.27948	282.430	15.92	0.00	0	157.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	257.78030	0.25778	255.66280	0.25566	257.780	16.24	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	250.16900	0.25017	248.28800	0.24829	250.169	16.35	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	239.26650	0.23927	237.72280	0.23772	239.267	16.51	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	212.98250	0.21298	212.21770	0.21222	212.983	16.94	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	132.07860	0.13208	133.20820	0.13321	132.079	18.82	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	100.07960	0.10008	101.76320	0.10176	100.080	20.04	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	93.22320	0.09322	94.99780	0.09500	93.223	20.38	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	91.74060	0.09174	93.53360	0.09353	91.741	20.46	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	78.34870	0.07835	83.74090	0.08374	78.349	23.75	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.65530	12.65530	12.61610	12.61610		14.21	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	26.27720	0.02628	29.42290	0.02942	26.277	14.41	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	45.01670	0.04502	49.77060	0.04977	45.017	13.66	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	167.32380	0.16732	167.88130	0.16788	167.324	18.16	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	30.27370	0.03027	31.89060	0.03189	30.274	26.56	0.00	0	300.00
\$ / R	On 27/01/2016	Any day expiry			12.73870	12.73870	12.69970	12.69970		14.34	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	150.22750	0.15023	162.42730	0.16243	150.228	13.02	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	472.48890	0.47249	464.37350	0.46437	472.489	15.01	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	430.17520	0.43018	423.41640	0.42342	430.175	15.36	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	191.32770	0.19133	190.86730	0.19087	191.328	18.76	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.77500	12.77500	12.73580	12.73580		14.47	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	115.01670	0.11502	123.46600	0.12347	115.017	13.04	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	147.33290	0.14733	147.12630	0.14713	147.333	21.01	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.80450	12.80450	12.76520	12.76520		14.57	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	162.17730	0.16218	172.18220	0.17218	162.177	13.07	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	200.10920	0.20011	198.45640	0.19846	200.109	19.43	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			12.83850	12.83850	12.79910	12.79910		14.68	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.84530	12.84530	12.80580	12.80580		14.67	0.00	1,000	10,568.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	61.55440	0.06155	64.62520	0.06463	61.554	13.79	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	113.68840	0.11369	121.55270	0.12155	113.688	12.96	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	167.30080	0.16730	177.49150	0.17749	167.301	13.04	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	174.75750	0.17476	185.24290	0.18524	174.758	13.05	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	195.77240	0.19577	207.05830	0.20706	195.772	13.08	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	206.90780	0.20691	218.60260	0.21860	206.908	13.09	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	255.76610	0.25577	269.12710	0.26913	255.766	13.15	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	343.91230	0.34391	338.40840	0.33841	343.912	17.28	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	287.45330	0.28745	283.14620	0.28315	287.453	18.15	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	252.48990	0.25249	249.07020	0.24907	252.490	18.77	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	176.20210	0.17620	177.17140	0.17717	176.202	22.01	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	172.10880	0.17211	173.48670	0.17349	172.109	25.06	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	22.43820	0.02244	22.05210	0.02205	22.438	25.87	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			12.87930	12.87930	12.83970	12.83970		14.66	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	171.63080	0.17163	181.03960	0.18104	171.631	13.03	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	212.09910	0.21210	209.26690	0.20927	212.099	20.16	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			12.94350	12.94350	12.90390	12.90390		14.91	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	179.61700	0.17962	189.47880	0.18948	179.617	13.04	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	225.69610	0.22570	225.90900	0.22591	225.696	21.10	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.01500	13.01500	12.97550	12.97550		15.06	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	188.09660	0.18810	198.03490	0.19803	188.097	13.07	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	259.92880	0.25993	260.58350	0.26058	259.929	22.66	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.03800	13.03800	12.99860	12.99860		15.17	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	314.66210	0.31466	329.12190	0.32912	314.662	13.40	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	295.21910	0.29522	292.42240	0.29242	295.219	20.31	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.04490	13.04490	13.00550	13.00550		15.17	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.05410	13.05410	13.01480	13.01480		15.17	0.00	1,000	4,270.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	301.70340	0.30170	315.69610	0.31570	301.703	13.37	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	361.50430	0.36150	357.82560	0.35783	361.504	19.22	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.08870	13.08870	13.04940	13.04940		15.28	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	192.53410	0.19253	202.43760	0.20244	192.534	13.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	295.41690	0.29542	296.72420	0.29672	295.417	24.11	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.15190	13.15190	13.11240	13.11240		15.41	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	202.71650	0.20272	208.79280	0.20879	202.717	13.12	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	320.36690	0.32037	318.35380	0.31835	320.367	25.34	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.21550	13.21550	13.17580	13.17580		15.53	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	212.58870	0.21259	218.80700	0.21881	212.589	13.21	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	287.99280	0.28799	283.14210	0.28314	287.993	25.07	0.00	0	250.00
\$ / R	On 15/09/2016	Any day expiry			13.08560	13.08560	13.08560	13.08560		16.05	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.26650	13.26650	13.22640	13.22640		15.62	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.28550	13.28550	13.24540	13.24540		15.72	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	220.95010	0.22095	229.62470	0.22962	220.950	13.26	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	273.84450	0.27384	269.24040	0.26924	273.845	25.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.34490	13.34490	13.30460	13.30460		15.81	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	227.40730	0.22741	234.02310	0.23402	227.407	13.30	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	252.61330	0.25261	248.47710	0.24848	252.613	24.82	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.41500	13.41500	13.37430	13.37430		15.87	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	233.35800	0.23336	239.78790	0.23979	233.358	13.31	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	226.69410	0.22669	225.62390	0.22562	226.694	24.51	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.44890	13.44890	13.40800	13.40800		15.94	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.45950	13.45950	13.41860	13.41860		15.94	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	231.87470	0.23187	238.14810	0.23815	231.875	13.20	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	208.06760	0.20807	199.89690	0.19990	208.068	24.22	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.43620	12.43620	12.39880	12.39880		13.62	0.00	21	798.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.63290	12.63290	12.59360	12.59360		14.26	0.00	5	104.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.84530	12.84530	12.80580	12.80580		14.67	0.00	0	49.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.05410	13.05410	13.01480	13.01480		15.17	0.00	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.39160	19.39160	19.35350	19.35350		11.75	0.00	402	27,031.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	46.11900	0.04612	48.27050	0.04827	46.119	12.63	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	57.28130	0.05728	60.13980	0.06014	57.281	12.21	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	94.55480	0.09455	102.96660	0.10297	94.555	11.47	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	112.23620	0.11224	107.78040	0.10778	112.236	13.32	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.68630	19.68630	19.64560	19.64560		12.43	0.00	405	2,348.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	72.98960	0.07299	79.14160	0.07914	72.990	11.64	0.00	0	830.00

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	20.33	Call	431.53840		0.43154	418.95130	0.41895		431.538	13.35	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	326.82140		0.32682	317.84620	0.31785		326.821	13.94	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.00740		20.00740	19.96750	19.96750			12.91	400	585.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.32490		20.32490	20.28610	20.28610			13.18	400	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10144		0.10144	0.10084	0.10084			11.46	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10320		0.10320	0.10258	0.10258			12.90	0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10518		0.10518	0.10456	0.10456			13.39	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.81700		13.81700	13.78040	13.78040			12.51	1,212	33,833.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	6.47380		0.00647	7.20900	0.00721		6.474	13.33	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	21.37360		0.02137	23.76210	0.02376		21.374	12.51	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	36.94230		0.03694	40.87370	0.04087		36.942	12.27	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	38.93770		0.03894	43.05750	0.04306		38.938	12.25	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	47.86800		0.04787	52.81270	0.05281		47.868	12.15	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	137.35070		0.13735	130.86260	0.13086		137.351	13.88	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	100.30090		0.10030	95.90870	0.09591		100.301	14.45	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	67.01960		0.06702	64.44150	0.06444		67.020	15.30	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			13.83580		13.83580	13.79820	13.79820			12.65	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	84.73830		0.08474	81.79820	0.08180		84.738	15.13	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	1,098.93830		1.09894	1,133.59820	1.13360		1,098.938	15.13	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			13.93060		13.93060	13.89040	13.89040			12.96	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	145.92170		0.14592	141.52170	0.14152		145.922	15.17	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	1,135.32170		1.13532	1,171.12170	1.17112		1,135.322	15.17	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.05590		14.05590	14.01720	14.01720			13.19	520	34,981.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	112.71740		0.11272	120.03620	0.12004		112.717	12.45	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	407.15450		0.40715	427.73220	0.42773		407.154	12.99	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	85.24640		0.08525	83.97120	0.08397		85.246	18.56	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.18160		14.18160	14.14380	14.14380			13.45	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	363.80020		0.36380	354.89190	0.35489		363.800	14.80	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	347.76060		0.34776	339.45920	0.33946		347.761	14.95	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.32150		14.32150	14.28310	14.28310			13.62	500	3,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.59010		14.59010	14.55220	14.55220			14.19	500	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	570.36600		0.57037	590.23000	0.59023		570.366	13.41	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	454.13030		0.45413	446.01880	0.44602		454.130	16.75	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.85700		14.85700	14.81900	14.81900			14.67	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			457.91000		457.91000	457.89000	457.89000			0.00	0	124.00
AL37	On 05/11/2015	Index Future			465.21100		465.21100	465.19500	465.19500			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			539.89500		539.89500	539.86400	539.86400			0.00	0	3.00
AL7T	On 05/11/2015	Index Future			548.50200		548.50200	548.47700	548.47700			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			492.89900		492.89900	492.87000	492.87000			0.00	0	508.00
ALBI	On 05/11/2015	Index Future			500.75800		500.75800	500.73300	500.73300			0.00	0	103.00
ALBI	On 04/02/2016	Index Future			509.23900		509.23900	509.21300	509.21300			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	9.31200		9.31200		9.43030	9.43030		11.85	600	1,949.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.41680		9.41680		9.53530	9.53530		12.80	1,850	8,693.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.53240		9.53240		9.65230	9.65230		12.98	720	1,150.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.64910		9.64910		9.77080	9.77080		13.00	750	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.88260		9.88260		9.86050	9.86050		12.62	0	2,836.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	10.02980		10.02980		10.00610	10.00610		12.37	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	120.60820		120.60820		113.75790	113.75790			0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.23850		13.23850		13.16780	13.16780		13.13	100	1,582.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.50000		13.50000		13.42590	13.42590		13.88	100	7,188.00
CNH / R	On 14/09/2015	Foreign Exchange Future	1.99250		1.99250		1.98720	1.98720		13.04	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.01180		2.01180		2.00640	2.00640		13.28	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.85510		1.85510		1.85050	1.85050		13.09	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.88930		1.88930		1.88440	1.88440		13.05	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	125.21134		125.21134		125.18891	125.18891			0	0.00
EL28	On 05/11/2015	Bond Future	125.63873		125.63873		125.61727	125.61727			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	9.80339		83.70655		9.80450	83.69862			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.89621		81.24061		9.89723	81.23344			0	0.00
ES33	On 04/02/2016	Bond Future	9.98363		82.61769		9.98469	82.61035			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	489.49100		489.49100		489.46500	489.46500			0	468.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GOVI	On 05/11/2015	GOVI	497.29500		497.29500		497.27300	497.27300			0	27.00
GOVI	On 04/02/2016	GOVI	505.71800		505.71800		505.69500	505.69500			0	0.00
I2025	On 06/08/2015	Bond Future	121.43935		121.43935		121.41928	121.41928			0	38.00
I2025	On 05/11/2015	Bond Future	123.35523		123.35523		123.33603	123.33603			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	124.66483		124.66483		124.86566	124.86566			0	3,582.00
I2038	On 05/11/2015	Bond Future	126.63157		126.63157		126.83673	126.83673			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	122.80590		122.80590		123.05171	123.05171			0	5,722.00
I2046	On 05/11/2015	Bond Future	123.33722		123.33722		123.58830	123.58830			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	131.63849		131.63849		132.41440	132.41440			0	3,821.00
I2050	On 05/11/2015	Bond Future	133.71497		133.71497		134.50449	134.50449			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	228.25600		228.25600		228.56400	228.56400			0	1,080.00
IGOV	On 05/11/2015	Index Future	231.89500		231.89500		232.21000	232.21000			0	17.00
IGOV	On 04/02/2016	Index Future	235.82300		235.82300		236.14300	236.14300			0	0.00
ILBI	On 06/08/2015	Index Future	619.33700		619.33700		620.19900	620.19900			0	159.00
ILBI	On 05/11/2015	Index Future	629.43100		629.43100		630.31000	630.31000			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	0.12320		0.12320		0.12340	0.12340			0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12280		0.12280		0.12230	0.12230			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.12260		0.12260		0.12250	0.12250			0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future	0.05910		0.05910		0.05880	0.05880			0	27,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.05600		0.05600		0.05580	0.05580			0	86,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.05460		0.05460		0.05450	0.05450			0	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 14/09/2015	Foreign Exchange Future			8.26820		8.26820		8.29130	8.29130		9.65		0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.34380		8.34380		8.36570	8.36570		11.33		0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.42900		8.42900		8.45140	8.45140		12.15		0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.11100		1.11100		1.11140	1.11140				0.00	0	25,980.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.11260		1.11260		1.11300	1.11300				0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.11490		1.11490		1.11540	1.11540				0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.26818		117.70810		8.26899	117.70157		9.65		0.00	0	35,771.00
R186	On 06/08/2015	Bond Future	7.65	Call	94.56000		0.09456		100.41000	0.10041	94.560	9.21		0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.75	Call	165.84000		0.16584		174.09000	0.17409	165.840	9.26		0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	7.85	Call	275.17000		0.27517		286.01000	0.28601	275.170	9.31		0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	651.31000		0.65131		666.65000	0.66665	651.310	9.42		0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	1,721.89000		1.72189		1,737.71000	1.73771	1,721.890	9.57		0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	764.49000		0.76449		784.99000	0.78499	764.490	9.62		0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	738.41000		0.73841		758.68000	0.75868	738.410	9.63		0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	640.91000		0.64091		660.19000	0.66019	640.910	9.65		0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	533.80000		0.53380		551.75000	0.55175	533.800	9.68		0.00	0	7,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	320.77000		0.32077		334.88000	0.33488	320.770	9.76		0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	121.51000		0.12151		129.50000	0.12950	121.510	9.90		0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.33276		119.56494		8.33345	119.55949		9.54		0.00	0	500.00
R186	On 05/11/2015	Bond Future	7.73	Call	856.79000		0.85679		863.36000	0.86336	856.790	9.15		0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.86	Call	1,135.94000		1.13594		1,143.17000	1.14317	1,135.940	9.22		0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,104.24000		3.10424		3,117.61000	3.11761	3,104.240	9.40		0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,974.75000		2.97475		2,988.09000	2.98809	2,974.750	9.41		0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,708.00000		2.70800		2,715.70000	2.71570	2,708.000	9.46		0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,571.91000		2.57191		2,585.06000	2.58506	2,571.910	9.46		0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,210.06000		2.21006		2,222.88000	2.22288	2,210.060	9.51		0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	8.85	Put	1,127.92000		1.12792		1,138.25000	1.13825	1,127.920	9.69		0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	853.89000		0.85389		863.01000	0.86301	853.890	9.76		0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.38625		116.29279		8.38699	116.28706		9.35		0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.43087		118.35342		8.43159	118.34796		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			289.94041		289.94041		289.89265	289.89265				0.00	10	929.00
R197	On 05/11/2015	Bond Future			294.51417		294.51417		294.46856	294.46856				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			235.62896		235.62896		236.59443	236.59443				0.00	7	52,749.00
R202	On 05/11/2015	Bond Future			239.34614		239.34614		240.32894	240.32894				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			8.14272		101.28441		8.14366	101.27925		7.42		0.00	0	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	14.13000		0.01413		15.69000	0.01569	14.130	7.69		0.00	0	911.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R2023	On 05/11/2015	Bond Future			8.21979		98.95949		8.22059	98.95523		7.65	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.28683		100.63656		8.28769	100.63211		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			7.21953		105.32018		7.22097	105.31740		2.44	0.00	0	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	23.60000		0.02360		25.34000	0.02534	23.600	2.49	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.32933		102.81658		7.33038	102.81478		2.14	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.41251		104.55924		7.41381	104.55729		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			8.68937		94.63978		8.69024	94.63297			0.00	0	9,953.00
R2030	On 05/11/2015	Bond Future			8.75352		96.13318		8.75429	96.12725			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			8.78832		98.34258		8.78913	98.33581			0.00	0	1,678.00
R2032	On 05/11/2015	Bond Future			8.85358		95.73966		8.85430	95.73372			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.91016		97.36265		8.91091	97.35655			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			8.89750		96.49341		8.89832	96.48585			0.00	0	41,648.00
R2037	On 05/11/2015	Bond Future			8.95802		98.01610		8.95876	98.00936			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			9.01189		95.41973		9.01265	95.41289			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			7.55903		102.40809		7.56031	102.40433		3.72	0.00	0	15,357.00
R204	On 06/08/2015	Bond Future	8.41	Put	7.71000		0.00771		8.57000	0.00857	7.710	3.81	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.65742		104.02361		7.65844	104.02081		3.54	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.73406		101.74941		7.73523	101.74644		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			8.94610		98.26899		8.94687	98.26123			0.00	0	13,321.00
R2044	On 05/11/2015	Bond Future			9.00356		99.81978		9.00426	99.81281			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			9.05475		97.12876		9.05548	97.12157			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			8.93459		101.96839		8.93530	101.96103			0.00	0	41,313.00
R2048	On 05/11/2015	Bond Future			8.99306		99.14815		8.99369	99.14170			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			9.04580		100.82844		9.04646	100.82176			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			7.76920		98.62993		7.77041	98.62553		4.93	0.00	0	35,529.00
R207	On 06/08/2015	Bond Future	7.46	Call	178.04000		0.17804		183.27000	0.18327	178.040	4.77	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.85569		100.18582		7.85669	100.18236		4.73	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	478.55000		0.47855		481.16000	0.48116	478.550	4.50	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	556.52000		0.55652		559.20000	0.55920	556.520	4.52	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.92678		98.24139		7.92789	98.23775		4.36	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
R207	On 04/02/2016	Bond Future	7.27	Call	451.54000		0.45154	452.91000	0.45291	451.540	4.11	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	681.08000		0.68108	682.51000	0.68251	681.080	4.16	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.98725		99.98203	7.98835	99.97863		4.36	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	962.71000		0.96271	963.81000	0.96381	962.710	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			7.92614		97.19618	7.92719	97.19164		6.04	0.00	0	38,528.00
R208	On 06/08/2015	Bond Future	8.85	Put	10.61000		0.01061	11.81000	0.01181	10.610	6.28	0.00	0	198.00
R208	On 05/11/2015	Bond Future			8.00684		95.33047	8.00771	95.32684		6.06	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	595.13000		0.59513	600.72000	0.60072	595.130	6.13	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.07251		96.94631	8.07345	96.94255		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			8.84010		77.89240	8.84082	77.88691		14.59	0.00	0	28,487.00
R209	On 06/08/2015	Bond Future	9.90	Put	19.84000		0.01984	22.03000	0.02203	19.840	15.39	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.89787		75.97396	8.89851	75.96913		15.20	0.00	0	29.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,581.87000		1.58187	1,593.41000	1.59341	1,581.870	15.37	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.94784		77.26188	8.94851	77.25688		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			179.50405		179.50405	179.47431	179.47431			0.00	0	1,207.00
R210	On 05/11/2015	Bond Future			180.20462		180.20462	180.17604	180.17604			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			134.13451		134.13451	134.11549	134.11549			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.25068		136.25068	136.23271	136.23271			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			139.31004		139.31004	139.28681	139.28681			0.00	0	1,046.00
R212	On 05/11/2015	Bond Future			141.50788		141.50788	141.48566	141.48566			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			8.72713		88.58357	8.72791	88.57769		12.53	0.00	0	17,330.00
R213	On 05/11/2015	Bond Future			8.79164		86.43787	8.79233	86.43274		13.03	0.00	0	0.00
R213	On 04/02/2016	Bond Future			8.84942		87.90275	8.85014	87.89747		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	8.87901		79.02477		8.87970	79.01920		15.31	0	22,215.00
R214	On 05/11/2015	Bond Future	8.93603		76.98143		8.93665	76.97649		15.93	0	0.00
R214	On 04/02/2016	Bond Future	8.98724		78.28599		8.98788	78.28094		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	21,966.56000	21,966.56000			21,901.71000	21,901.71000			0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.53270	4.53270			4.53130	4.53130		14.85	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.49530	4.49530			4.49260	4.49260		13.35	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.59070	1.59070			1.59680	1.59680			0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.56080	1.56080			1.55750	1.55750			0	0.00

Total for Derivatives : **0.00** **19,246** **3 237 643.00**

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		102.91095		9.20000	102.88581			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		102.61080		9.38500	102.58509			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		109.54400		10.00000	109.51500			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		97.40823		9.59000	97.38343			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.62951		100.00000	10.60375			0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		101.41594		10.84000	101.38685			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		9.96345		100.00000	9.94373			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	104.27571		8.79000	104.25134			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond		10.00000	110.67000		10.00000	110.64100			0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.32500	124.60402		2.32500	124.59615			0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
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	176.14061		2.06500	176.08058			0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	177.05602		2.17000	176.99518			0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	189.35636		1.82000	189.29308			0	0.00
ABN33	On 29/01/2018	Spot Bond		8.18625	81.74540		8.18625	81.72778			0	0.00
ABN34	On 29/01/2018	Spot Bond		8.18625	81.74540		8.18625	81.72778			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
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		105.39418		6.80500	105.37479			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		95.82071		2.60000	95.81388			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.44000		102.44306		2.44000	102.43626			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.41000		115.68395		2.41000	115.67638			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		92.16074		9.74000	92.13693			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		106.43518		9.63000	106.40783			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		106.18598		9.66500	106.15860			0	0.00
ABN80	On 31/03/2021	Spot Bond	9.09000		91.53337		9.09000	91.51114			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		105.51370		9.76000	105.48623			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		106.65690		8.34000	106.63322			3,200,000	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.56500		101.70439		9.56500	101.67842			0	1,500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.35000		101.01722		9.35000	100.99214			0	0.00
ABS13	On 14/05/2022	Spot Bond	9.79500		100.83304		9.79500	100.80684			0	0.00
ABS6	On 01/06/2020	Spot Bond	9.26000		96.71392		9.26000	96.69001			4,800,000	4,410,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.86000		95.73741		9.86000	95.71238			0	1,460,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABS9	On 17/03/2016	Spot Bond		7.71500	103.95240		7.71500	103.93102			0	100,000,000.00
ABSI2	On 07/12/2023	Spot Bond		2.13500	219.95648		2.13500	219.88110			0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.19000	131.13453		1.19000	131.09290			0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.13500	133.46600		2.13500	133.42019			0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.01005		100.00000	0.00672			0	0.00
ACL028	On 15/09/2015	Spot Bond		10.96500	104.58218		10.96500	104.55141			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	8.97327		100.00000	8.95153			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	53.48483		100.00000	53.35526			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	53.48483		100.00000	53.35526			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		110.67000		10.00000	110.64100			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		101.99227		9.56000	101.96609			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.67000	10.00000	110.64100		0.00		0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	103.02715	10.23000	102.99923		0.00		0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL167	On 20/06/2019	Spot Bond	9.66500	100.90656	9.66500	100.88054		0.00		0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	119.00397	1.75000	118.96444		0.00		0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	300,000,000.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	1,000,000,000.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL188	On 20/09/2020	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
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL218	On 11/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
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		37.08274		100.00000	36.99290			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.43905		100.00000	13.40649			0	0.00
AFS2U	On 02/07/2020	Spot Bond	100.00000		1.46228		100.00000	1.45874			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		100.28704		8.12500	100.26522			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		37.85070		100.00000	37.71800			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		9.84187		100.00000	9.80737			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.18500		100.80180		9.18500	100.77720			0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.76000		112.49667		9.76000	112.46738			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.55500		105.67223		7.55500	105.65094			110,000,000	110,000,000.00
AIR04	On 29/05/2024	Spot Bond	9.48000		99.62593		9.48000	99.60086			0	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		13.62553	100.00000	13.59538		0.00		0	0.00
AIR05	On 29/05/2030	Spot Bond	10.12000		100.15290	10.12000	100.12603		0.00		0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.69000		168.82057	2.69000	168.76021		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		131.01184	2.66000	130.96510		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		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		164.48349		2.67500	164.42472			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		54.37482		100.00000	54.20506			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		36.80373		100.00000	36.72228			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		21.20362		100.00000	21.15225			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		21.29406		100.00000	21.24247			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		20.88707		100.00000	20.83647			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		29.30315		100.00000	29.23216			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		39.45846		100.00000	39.36286			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		16.29998		100.00000	16.26049			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		38.75342		100.00000	38.65954			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		56.04978		100.00000	55.91399			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		104.14493		9.23500	104.11924			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		100.41096		9.66500	100.38507			0	4,850,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.79500		104.16727		6.79500	104.14818			0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		62.91082		100.00000	62.75675			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW21	On 24/03/2022	Spot Bond	9.91500		99.66272		9.91500	99.63651			0	0.00
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		104.59333		8.94000	104.56834			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.87484		101.42734		10.87484	101.39776			0	0.00
BAYA04	On 30/09/2015	Spot Bond	7.91987		101.02860		7.91987	101.00707			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.69350		100.39189		10.69350	100.36319			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		100.33736		10.92709	100.30830			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.88115		100.05718		11.88115	100.02536			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		100.15353		11.12484	100.12366			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.04742		100.96535		11.04742	100.93546			0	0.00
BAYA14	On 30/09/2015	Spot Bond	7.91987		101.02860		7.91987	101.00707			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06000		100.57211		11.06000	100.54230			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.20947		97.65144		10.20947	97.62469			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		103.52875		8.43642	103.50526			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.71500		99.27278		11.71500	99.24163			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		77.43995		11.64000	77.41581			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		97.92568		9.28000	97.90150			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		75.73517		11.53500	75.71209			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		101.47444		13.87484	101.43684			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.19266		100.51260		15.19266	100.47188			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188		100.48287		14.11188	100.44500			0	0.00
BAYB05	On 30/06/2019	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
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
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		35.79446		100.00000	35.72655			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.05620		100.00000	19.01004			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.34328		100.00000	17.30127			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.70573		100.00000	10.67980			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.70573		100.00000	10.67980			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.94374		100.00000	12.91239			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.21553		100.00000	11.18836			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		9.28508		100.00000	9.26259			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.28508		100.00000	9.26259			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		96.05263		100.00000	95.80052			0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000		89.24205		100.00000	89.02439			0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000		86.28842		100.00000	86.08491			0	0.00
BD0202	On 31/12/2018	Spot Bond	2.03500		103.02052		2.03500	103.01485			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.28000		93.72966		8.28000	93.70930			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.28000		95.01815		8.28000	94.99750			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.66500		97.61366		8.66500	97.59104			0	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		99.06274		8.33500	99.04076			60,000,000	60,000,000.00
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		39.67488		100.00000	39.57771			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		38.80888		100.00000	38.71384			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		38.80888		100.00000	38.71384			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		103.28404		8.44000	103.26084			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000		22.17468		100.00000	22.12096			0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		22.17468		100.00000	22.12096			0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.31000		98.74200		11.31000	98.71248			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BGL04	On 05/02/2025	Spot Bond	11.20000		94.46713		11.20000	94.44800			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		74.28131		100.00000	74.14063			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			50,000,000	50,000,000.00
BID06	On 30/06/2019	Spot Bond	8.84500		71.68520		8.84500	71.67382			0	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BSR14	On 18/09/2015	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
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		80.04386		100.00000	84.10138			0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		36.66612		100.00000	36.57730			0	0.00
BWZ18B	On 27/03/2018	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
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	18.17901		100.00000	18.13496			0	0.00
CBL08	On 02/11/2016	Spot Bond		9.64000	107.92763		9.64000	107.90002			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	103.20941		8.69000	103.18555			0	0.00
CBL12	On 06/09/2018	Spot Bond		12.73500	100.18374		12.73500	100.15013			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	100.85732		13.03500	100.82215			0	0.00
CBL16	On 18/05/2017	Spot Bond		9.09000	101.87451		9.09000	101.84991			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	97.93725		13.03500	97.90310			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	450,000,000.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	3,460,000,000.00
CBL22	On 06/05/2020	Spot Bond		10.71500	93.24615		10.71500	93.21971			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	113.29972		10.18500	113.26897			0	600,000,000.00
CCT02	On 12/06/2024	Spot Bond		10.18500	109.06495		10.18500	109.03535			0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond		10.11000	109.84620		10.11000	109.81677			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	103.43861		11.84000	103.40628			0	0.00
CGR13	On 27/06/2016	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	
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		110.67010		10.00000	110.64120			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		10.61426		100.00000	10.58076			0	0.00	
CGR19U	On 04/06/2018	Spot Bond	100.00000		18.59301		100.00000	18.54797			0	0.00	
CGR20U	On 03/07/2018	Spot Bond	100.00000		18.94981		100.00000	18.89065			0.00	3,000,000,000	1,500,000,000.00
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		100.18778		10.11000	100.16093			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		124.59360		2.76000	124.54870			0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		121.87887		3.14000	121.83374			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.89707		8.25000	102.87446			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.83500		131.96333		2.83500	131.91569			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		129.75518		2.40000	129.70983			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.62500		101.76228		8.62500	101.73881			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.67500		101.80778		8.67500	101.78415			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.67500		101.80778		8.67500	101.78415			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.72500		100.61653		8.72500	100.59305			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.67000		10.00000	110.64100			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.67000		10.00000	110.64100			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.44044		9.35000	103.41434			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.44044		9.35000	103.41434			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	103.26835		9.46500	103.24240			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	110.67000		10.00000	110.64100			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	94.07331		11.02000	94.04590			0	0.00
CLN315	On 20/03/2023	Spot Bond	11.54000	95.57998		11.54000	95.55084			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
CLN321	On 30/04/2018	Spot Bond	8.80500	101.60363		8.80500	101.58020			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		102.32693		10.20000	102.30835			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		103.77636		12.34000	103.75363			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		107.07179		12.37000	107.03630			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		110.29986		10.02000	110.27007			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			5,000,000	5,000,000.00
CLN376	On 20/03/2021	Spot Bond	9.71500		103.63453		9.71500	103.60783			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		103.00882		10.57000	102.98000			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		103.25258		11.00000	103.22254			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		103.03659		12.13000	103.00361			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	60,000,000.00
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		41.45984		7.01000	41.45204			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		97.61366		8.66500	97.59104			0	0.00
CLN88	On 28/04/2028	Spot Bond	8.28000		36.10562		8.28000	36.09777			0	0.00
CLN89	On 02/03/2028	Spot Bond	8.28000		36.55571		8.28000	36.54777			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
CLNF13	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
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		107.10748		8.80500	107.08239			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.76500		101.38954		8.76500	101.36577			0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.35500		110.90444		10.35500	110.87385			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.25500		102.27679		7.25500	102.25707			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.92500		106.76205		9.92500	106.73395			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.98000		101.95359		9.98000	101.92646			0	0.00
COT01	On 03/04/2023	Spot Bond	10.35000		95.86768		10.35000	95.84126			0	0.00
COT02	On 03/04/2028	Spot Bond	11.01000		97.16285		11.01000	97.13440			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	11.01000		90.28514		11.01000	90.25870			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		10.50134		100.00000	10.47589			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		9.75761		100.00000	9.73397			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.07106		100.00000	12.04181			0	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		95.53619		11.69000	95.50669			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		16.94689		100.00000	16.90583			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		9.19357		100.00000	9.17130			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		17.63955		100.00000	17.59682			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.96500		99.65262		7.96500	99.63147			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	12,500,000.00
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		94.41587		100.00000	94.17864			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
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DV2021	On 18/06/2021	Spot Bond	9.51500		98.31911		9.51500	98.29414			0	0.00
DV21	On 15/06/2016	Spot Bond	7.52500		107.57154		7.52500	107.54983			0	0.00
DV22	On 07/02/2020	Spot Bond	9.22000		104.77121		9.22000	104.74513			12,000,000	1,720,000,000.00
DV23	On 27/02/2023	Spot Bond	9.63000		105.56417		9.63000	105.53674			1,900,000	1,310,000,000.00
DV24	On 18/02/2024	Spot Bond	9.61000		104.18907		9.61000	104.16206			0	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		107.10234		9.67000	107.07441			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		126.85725		8.33000	126.82865			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		100.53097		2.40000	100.49574			0	0.00
EL28	On 02/05/2028	Spot Bond	2.18000		124.48849		2.18000	124.44572			0	6,496,600,000.00
EL29	On 19/11/2029	Spot Bond	2.18000		112.03878		2.18000	112.00029			0	0.00
EL30	On 29/07/2030	Spot Bond	2.10000		114.12470		2.10000	114.08562			0	0.00
EL31	On 02/06/2031	Spot Bond	2.26000		103.54123		2.26000	103.50540			0	0.00
EL36	On 31/01/2036	Spot Bond	2.38000		100.94884		2.38000	100.91351			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.76500		107.79766		9.76500	107.76927			200,000,000	200,000,000.00
EMM02	On 11/03/2021	Spot Bond	9.66500		107.96538		9.66500	107.93769			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	10.06000		101.68945		10.06000	101.66232			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.30500		93.20177		10.30500	93.17632			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.44500		103.98131		10.44500	103.95238			0	3,999,999,600.00
EMM06	On 23/06/2025	Spot Bond	10.25000		100.41051		10.25000	100.38309			0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EQS07	On 09/04/2018	Spot Bond	10.31500		98.20742		10.31500	98.18044			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.67000		10.00000	110.64100			0	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			0	0.00
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		102.91856		6.40000	102.90068			0	5,000,000.00
ES18	On 20/04/2018	Spot Bond	8.16500		104.62802		8.16500	104.60515			13,059,700	6,909,255,300.00
ES23	On 25/01/2023	Spot Bond	8.86500		110.67133		8.86500	110.64482			1,013,687,800	54,163,097,500.00
ES26	On 02/04/2026	Spot Bond	9.11000		93.54293		9.11000	93.52017			38,743,200	15,375,560,400.00
ES33	On 15/09/2033	Spot Bond	9.76500		83.22333		9.76500	83.20178			1,985,363,700	34,486,745,200.00
ES42	On 25/04/2042	Spot Bond	9.87000		88.86346		9.87000	88.84007			1,029,693,900	88,334,014,600.00
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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FIFC20	On 07/12/2015	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond			100.00000		12.09621		100.00000	12.06690			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond			100.00000		11.77289		100.00000	11.74437			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		97.11796		9.63500	97.09299			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	0	0.00
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		98.29636		10.41500	98.26909			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		0.03007		100.00000	0.00000			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond			10.48500		104.84139		10.48500	104.81212			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		135.23966		2.13500	135.19323			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond			2.16500		125.99487		2.16500	125.98746			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond			2.31500		108.13178		2.31500	108.09413			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond			3.01000		96.39184		3.01000	96.38396			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond			3.17000		104.17362		3.17000	104.16467			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		105.34109		7.07500	105.32096			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.60700		67.32067		7.60700	67.30715			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.40500		43.31985		9.40500	43.30918			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000		41.96936		9.65000	41.95876			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		100.37303		7.47000	100.35228			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.37303		7.47000	100.35228			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		100.29970		6.00000	100.28303			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	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	21.75753		100.09221	21.70478			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		66.07534		13.22500	66.05199			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		100.06698		3.54500	100.02878			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC189	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
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		110.67000		10.00000	110.64100			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	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		101.49284		8.75000	101.46898			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		9.87315		100.00000	9.84924			0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.05101		100.00000	9.02909			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		11.34616		100.00000	11.31868			0	0.00
FRC210	On 20/12/2019	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
FRC211	On 29/10/2017	Spot Bond	100.00000		24.17820	100.00000	24.11900		0.00		0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.58297	100.00000	9.55974		0.00		0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		23.27768	100.00000	23.22129		0.00		0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		23.24750	100.00000	23.19118		0.00		0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC221	On 31/01/2022	Spot Bond	2.94500		129.78464	2.94500	129.73722		0.00		0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC66	On 31/01/2022	Spot Bond	3.47500		116.53880	3.47500	116.52770		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
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		107.63072		3.52500	107.62033			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.50500		105.37435		3.50500	105.36423			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.51000		102.66266		2.51000	102.65559			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.58000		103.52512		2.58000	103.51789			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		12.61660		100.00000	12.58603			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		56.00730		100.00000	55.87162			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		98.91599		100.00000	99.18478			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		27.42700		100.00000	27.36056			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		38.28996		100.00000	38.17041			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.32442		100.00000	11.29699			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	0.00
FRJ18	On 21/02/2018	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
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
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		83.61344		2.17800	83.61096			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.50000		103.66504		2.50000	103.63078			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		102.16267		10.38000	102.13391			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.16267		10.38000	102.13391			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		101.77333		2.64000	101.73699			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.61000		210.00920		2.61000	209.93950			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.61000		111.06566		2.61000	111.02610			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.64000		209.14103		2.64000	209.07150			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		114.11022		2.40000	114.07021			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.70000		109.35986		2.70000	109.32064			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		107.40971		2.80500	107.37089			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.76000		114.11248		2.76000	114.07146			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.81000		112.46437		2.81000	112.42379			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.33000		100.50090		2.33000	100.46586			0	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		160.77948		2.84000	160.72132			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.08000		88.58948		3.08000	88.55928			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.05000		98.01271		3.05000	97.97609			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.53000		82.83191		3.53000	82.79454			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.04000		98.03464		3.04000	97.99674			0	0.00
FRS130	On 11/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.10000		153.23240		3.10000	153.17206			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.35000		189.80990		3.35000	189.74436			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.46000		83.36274		3.46000	83.31859			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.43000		83.71187		3.43000	83.66681			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.24000		85.12445		3.24000	85.07743			0	0.00
FRS137	On 31/03/2028	Spot Bond	2.91000		155.66399		2.91000	155.59524			0	0.00
FRS138	On 07/12/2033	Spot Bond	3.12000		195.67414		3.12000	195.59949			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.28500		124.95001		2.28500	124.94226			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.17500		125.90741		2.17500	125.89996			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.89500		119.79558		2.89500	119.78617			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.60500		102.06890		2.60500	102.06161			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.13500		136.14694		2.13500	136.10021			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS62	On 04/11/2026	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	
FRS64	On 26/01/2042	Spot Bond			2.48000	110.26641		2.48000	110.22751			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond			104.97509	29.91740		104.97509	29.84172			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond			101.07593	33.37293		101.07593	33.29129			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond			100.44759	27.07028		100.44759	27.00445			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond			100.76967	31.88224		100.76967	31.80446			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	119.27007		2.13000	119.22923			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	98.64738		2.26000	98.64125			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	98.39422		2.29000	98.38803			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	124.17313		2.37500	124.16512			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	102.97911		7.55500	102.95836			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond			8.13000	103.36443		8.13000	103.34204			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond			8.41500	107.46587		8.41500	107.44167			0.00	0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond			9.10000	100.94702		9.10000	100.92261			0.00	154,800,000	2,710,000,000.00
FRX20	On 01/10/2020	Spot Bond			9.40500	99.65919		9.40500	99.63416			0.00	0	470,000,000.00
FRX23	On 28/02/2023	Spot Bond			10.16000	90.11481		10.16000	90.09055			0.00	0	1,130,000,000.00
FRX24	On 10/12/2024	Spot Bond			10.22000	103.96384		10.22000	103.93554			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond			10.55000	94.86017		10.55000	94.84226			0.00	0	12,350,000,000.00

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		95.63826	10.92000	95.60296		0.00		0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	11.03000		92.29291	11.03000	92.26555		0.00		0	0.00
FRX45	On 14/04/2045	Spot Bond	10.33000		80.40219	10.33000	80.38007		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		57.66139	100.00000	57.52170		0.00		0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		9.67398	100.00000	9.65054		0.00		0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.62302	100.00000	1.61909		0.00		0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.27230	100.00000	0.27164		0.00		0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS4A1U	On 20/03/2018	Spot Bond	100.00000		8.97327	100.00000	8.95153		0.00		0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.50546	100.00000	1.50182		0.00		0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.25257	100.00000	0.25196		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		102.32467	9.44000	102.29889		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		10.34089	100.00000	10.31584		0.00		0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		21.35589	100.00000	21.30415		0.00		0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.74205	100.00000	11.71361		0.00		0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		9.50578	100.00000	9.47610		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			67,500,000	72,500,000.00
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	521,000,000.00
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	10.85728		100.00000	10.83097			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.55368		101.95291		7.55368	101.93186			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		102.00954		8.55355	101.98570			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		102.10794		9.00367	102.08282			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		110.67000		10.00000	110.64100			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.32000		104.66724		9.32000	104.64090			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		109.05211		8.56000	109.02686			6,900,000	1,477,500,000.00
HWAY23	On 07/12/2023	Spot Bond	2.05500		126.96181		2.05500	126.95471			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		130.01673		2.03500	130.00953			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.79000		99.40098		9.79000	99.37474			301,700,000	1,901,800,000.00
HWAY35	On 31/07/2035	Spot Bond	9.83000		98.98505		9.83000	98.95882			0	490,000,000.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		33.41003		100.00000	33.32910			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		99.72602		100.00000	99.45355			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		44.50649		100.00000	44.39748			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		36.90329		100.00000	36.81389			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		110.67000		10.00000	110.64100			0	0.00
I2025	On 31/01/2025	Spot Bond	1.63000		121.91227		1.63000	121.87209			1,871,700,000	38,071,336,600.00
I2038	On 31/01/2038	Spot Bond	1.92000		125.26573		1.91000	125.44471			29,519,700,000	18,557,764,500.00
I2046	On 31/03/2046	Spot Bond	2.05000		122.36294		2.05000	122.32129			70,026,400,000	83,538,843,300.00
I2050	On 31/12/2050	Spot Bond	2.03000		130.87852		2.00500	131.62833			53,357,132,200	51,173,225,200.00
IBL21	On 15/03/2016	Spot Bond	8.22500		103.79158		8.22500	103.76886			0	0.00
IBL22	On 15/03/2018	Spot Bond	8.19000		107.36292		8.19000	107.33950			0	0.00
IBL28	On 18/08/2016	Spot Bond	8.04500		103.41910		8.04500	103.39658			0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IBL34	On 31/01/2017	Spot Bond	1.35000		101.61507		1.35000	101.61130			0	0.00
IBL36	On 31/01/2022	Spot Bond	2.20500		104.51282		2.20500	104.50649			0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.31000		103.39378		8.31000	103.37078			0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.67000		10.00000	110.64100			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond	8.96500	97.55151		8.96500	97.52814			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.42000	92.02350		9.42000	92.00010			2,200,000	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	98.15113		8.92000	98.12774			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.47000	102.44620		9.47000	102.42001			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	102.73552		7.67000	102.71415			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.74500	101.85520		8.74500	101.83112			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	104.22512		7.96000	104.20265			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.70500	105.10669		8.70500	105.08194			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.83000	106.40427		9.83000	106.37607			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	129.78156		2.93500	129.73073			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	0.01019		100.00000	0.01017			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		97.13284		9.46500	97.10830			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		97.80370		10.11000	97.77749			0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		102.17888		5.00000	102.16494			0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.08531		5.00000	101.07167			0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.25625		4.00000	101.24535			0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.89128		4.00000	100.88036			0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		57.00714		100.00000	56.86903			0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		56.89270		100.00000	56.75486			0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		56.89270		100.00000	56.75486			0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		105.62432		9.20000	105.59836			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		7.73076		100.00000	7.71204			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		98.91599		100.00000	99.18478			0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		16.09222		100.00000	16.05280			0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		22.55549		100.00000	22.50085			0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.65805		100.00000	1.65488			0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.69323		100.00000	8.67217			0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.46935		100.00000	10.44399			0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		11.68471		100.00000	11.65608			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IN289U	On 30/06/2025	Spot Bond	100.00000		8.38696	100.00000	8.36839		0.00		0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		38.52861	100.00000	38.43527		0.00		0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		99.72678	100.00000	99.45504		0.00		0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		91.02244	100.00000	90.79602		0.00		0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		89.68059	100.00000	89.46078		0.00		0	0.00
IN306U	On 24/06/2020	Spot Bond	100.00000		10.96977	100.00000	10.93357		0.00		1,000,000,000	1,000,000,000.00
IN307U	On 30/09/2015	Spot Bond	100.00000		85.71353	100.00000	85.13438		0.00		0	0.00
IN308U	On 30/09/2015	Spot Bond	100.00000		85.79998	100.00000	85.22025		0.00		0	0.00
IN309U	On 30/09/2015	Spot Bond	100.00000		85.78945	100.00000	85.20978		0.00		0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		99.72678	100.00000	100.00000		0.00		0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		97.60482	100.00000	97.26473		0.00		0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		88.37772	100.00000	88.16425		0.00		0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		90.75016	100.00000	90.45929		0.00		0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		89.90148	100.00000	89.68059		0.00		0	0.00
INA529	On 14/07/2015	Spot Bond	6.40000		99.89491	6.40000	99.87741		0.00		0	0.00
INA530	On 21/07/2015	Spot Bond	6.40000		99.77257	6.40000	99.75512		0.00		0	0.00
INA531	On 28/07/2015	Spot Bond	6.40000		99.65054	6.40000	99.63313		0.00		0	0.00
INA533	On 11/08/2015	Spot Bond	6.45000		99.40277	6.45000	99.38531		0.00		0	0.00
INA534	On 18/08/2015	Spot Bond	6.45000		99.28069	6.45000	99.26328		0.00		0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		98.89133	6.60000	98.87365		0.00		0	0.00
ING115	On 31/03/2016	Spot Bond	10.87484		101.08526	10.87484	101.05579		0.00		0	0.00
ING116	On 31/03/2016	Spot Bond	10.87484		100.32629	10.87484	100.29703		0.00		0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING153	On 03/04/2017	Spot Bond		6.50000	101.69195		6.50000	101.67418			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	110.67000		10.00000	110.64100			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	79.17570		100.00000	79.00433			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	98.38275		100.00000	98.11828			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.67000		10.00000	110.64100			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	102.14857		8.73500	102.12472			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
IPF09	On 01/07/2019	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
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		99.27615		9.81500	99.25031			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		104.46449		8.88000	104.43983			560,000,000	1,630,000,000.00
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		96.91982		3.48500	96.91057			16,000,000,000	4,500,000,000.00
IV019	On 31/03/2028	Spot Bond	3.60000		145.65134		3.60000	145.59567			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		101.72588		3.65000	101.68677			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.65000		101.64107		3.65000	101.60200			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	104,000,000.00
IV08	On 30/04/2018	Spot Bond	10.50500		110.22732		10.50500	110.19666			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.70000		144.12803		3.70000	144.07256			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		94.31525		100.00000	94.07216			0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		91.02244		100.00000	90.79602			0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		89.46078		100.00000	89.24205			0	0.00
IVA528	On 09/07/2015	Spot Bond	6.40000		99.98247		6.40000	99.96494			0	0.00
IVA529	On 16/07/2015	Spot Bond	6.40000		99.85992		6.40000	99.84244			0	0.00
IVA530	On 23/07/2015	Spot Bond	6.40000		99.73768		6.40000	99.72024			0	0.00
IVA531	On 30/07/2015	Spot Bond	6.40000		99.61573		6.40000	99.59833			0	0.00
IVA534	On 20/08/2015	Spot Bond	6.45000		99.24587		6.45000	99.22846			0	0.00
IVA537	On 03/09/2015	Spot Bond	6.60000		98.97983		6.60000	98.96212			0	0.00
IVA538	On 10/09/2015	Spot Bond	6.60000		98.85598		6.60000	98.83831			0	0.00
IVA539	On 17/09/2015	Spot Bond	6.60000		98.73244		6.60000	98.71481			0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.67000		10.00000	110.64100			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	99.75014		9.30500	99.72508				0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	12.60149		100.00000	12.57330				0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	10.15324		100.00000	10.12838				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	103.64256		9.48500	103.61604				0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
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	101.59429		6.94500	101.57536			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	20.51912		100.00000	13.51640			0.00	19,300,000,000	19,300,000,000.00
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	57.52170		100.00000	57.38235			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	
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	94.30052		100.00000	94.05685			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		138.70802		8.66000	138.67608			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		98.28933		10.42000	98.26221			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		103.54497		9.71000	103.51786			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		100.73135		8.91000	100.70709			82,700,000	3,298,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.04000		98.65338		9.04000	98.62955			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	10.09000		100.00770		10.09000	99.98051			1,600,000	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		101.83874		7.96500	101.81726			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
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		0.00000		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		80.04386		100.00000	100.00000			0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
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	0.00
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
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBF045	On 13/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		53.22601		100.00000	53.09706			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		22.57421		100.00000	22.51893			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		23.59796		100.00000	23.54016			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		23.69161		100.00000	23.63358			0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		22.74429		100.00000	22.68920			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		23.79059		100.00000	23.73295			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		102.24436		8.96500	102.21987			1,200,000	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.98500		101.76834		8.98500	101.74390			0	0.00
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		102.72430		8.12500	102.70194			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.95500		101.20753		8.95500	101.18344			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.74000		101.35666		9.74000	101.33048			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		102.13433		9.77000	102.10755			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.11500		102.86642		7.11500	102.84663			0	2,470,000,000.00
MIL02	On 31/05/2017	Spot Bond	9.05000		100.44376		9.05000	100.41947			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		106.02818		9.61500	106.00113			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	19,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MMS01U	On 10/12/2016	Spot Bond	100.00000		35.07069	100.00000	34.98573		0.00		0	0.00
MQB02	On 31/05/2017	Spot Bond	8.75000		100.41212	8.75000	100.38863		0.00		0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.06500		99.90331	7.06500	99.88400		0.00		0	0.00
MTN04	On 13/07/2017	Spot Bond	8.74000		102.37989	8.74000	102.35570		0.00		1,400,000,000	1,210,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.30311	100.89771	7.28527		0.00		0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.39697	100.61875	7.37895		0.00		0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
N5A16	On 20/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	400,000,000.00
N5B23	On 20/06/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
N5C23	On 20/06/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
N5D23	On 20/06/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
N5E23	On 20/06/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
N5F23U	On 20/06/2023	Spot Bond	100.00000		11.08412	100.00000	11.05727		0.00		0	0.00
N5G23U	On 20/06/2023	Spot Bond	100.00000		11.86681	100.00000	11.83807		0.00		0	0.00
NAM01	On 19/11/2022	Spot Bond	9.93000		92.52276	9.93000	92.49840		0.00		3,400,000	1,200,000,000.00
NAM02	On 29/06/2020	Spot Bond	9.56500		100.34735	9.56500	100.32173		0.00		0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.75000		102.29550	7.75000	102.27401		0.00		0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.45000		98.77761	9.45000	98.75283		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
NBK12A	On 19/03/2021	Spot Bond	9.06500	104.18256	9.06500	104.15747	0.00	0	500,000,000.00			
NBK13A	On 19/03/2024	Spot Bond	9.53000	104.07259	9.53000	104.04626	0.00	0	0.00			
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	15,000,000	15,000,000.00			
NBK14A	On 26/06/2021	Spot Bond	9.42500	99.69413	9.42500	99.66891	0.00	0	500,000,000.00			
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
NBK15A	On 11/02/2022	Spot Bond	9.66500	99.35881	9.66500	99.33291	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			
NBK16A	On 12/02/2025	Spot Bond	10.26000	98.85614	10.26000	98.82882	0.00	0	3,500,000,000.00			
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
NBK17A	On 22/04/2026	Spot Bond	10.44000	98.93443	10.44000	98.90693	0.00	0	500,000,000.00			
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
NBK18A	On 01/06/2020	Spot Bond	9.40000	100.37934	9.40000	100.35416	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			
NBK19A	On 01/06/2022	Spot Bond	9.81500	100.09360	9.81500	100.06739	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			
NBK20A	On 01/06/2026	Spot Bond	10.51000	100.06617	10.51000	100.03818	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			
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	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			
NBK23B	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
NBK24B	On 11/02/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
NBK25B	On 12/02/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
NBK26B	On 22/04/2026	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
NBK27B	On 01/06/2018	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
NBK2A	On 15/09/2015	Spot Bond	6.86500		103.92628		6.86500	103.90699			200,000,000	2,380,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	18,759,580,000.00
NBK3A	On 09/09/2019	Spot Bond	9.03500		111.75262		9.03500	111.72579			3,500,000	3,630,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.83500		38.38827		10.83500	38.37746			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		103.75960		7.79500	103.73805			0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
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
NCLN73	On 03/07/2015	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
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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN83	On 20/03/2024	Spot Bond	10.00500	104.09033		10.00500	104.07178			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	102.90848		10.04000	102.89007			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	1.00988		100.00000	1.00606			0	41,500,000,000.00
NED11	On 17/09/2015	Spot Bond	7.46500	103.76326		7.46500	103.74234			0	1,500,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
NED15	On 08/04/2024	Spot Bond	10.16500	105.33996		10.16500	105.32078			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	101.83148		11.32000	101.81099			0	1,500,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	117.81960		9.44500	117.79006			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			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.67000		10.00000	110.64100			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.18500		171.41063		2.18500	171.35168			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.51000		99.17404		2.51000	99.13898			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		187.26551		3.45000	187.20051			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.90000		109.26711		2.90000	109.22392			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.19000		149.67342		3.19000	149.62219			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.10000		153.46521		3.10000	153.40757			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.82000		106.37460		8.82000	106.34925			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.45000		104.97965		9.45000	104.95302			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		104.98873		9.65000	104.96152			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		104.99789		9.85000	104.97014			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
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			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		111.32987		8.75500	111.30381			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.51500		116.44164		9.51500	116.41223			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.08000		174.92979		2.08000	174.87011			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.41000		114.38272		10.41000	114.35101			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			320,000,000	160,000,000.00
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		18.05749		100.00000	18.01375			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		98.78123		100.00000	98.51781			0	0.00
OML01	On 27/10/2015	Spot Bond	6.95500		102.29635		6.95500	102.27726			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		96.74253		9.97000	96.71695			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		100.57342		10.14500	100.54637			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.71000		100.51363		10.71000	100.48514			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.26000		101.10106		11.26000	101.07097			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		38.73758		100.00000	38.64373			0	0.00
PBET01	On 13/09/2015	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
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.67000		10.00000	110.64100			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		98.37685		9.71500	98.06382			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		43.69086		8.08000	43.68141			0	0.00
R158	On 15/09/2015	Spot Bond	5.96500		105.55967		5.96500	105.54262			4,000,000,000	80,298,394,100.00
R158P	On 15/09/2015	Spot Bond	6.62500		98.76309		6.62500	98.74539			0	0.00
R159	On 15/09/2016	Spot Bond	6.72500		111.80277		6.72500	111.78268			1,027,352,100	64,691,216,800.00
R159P	On 15/09/2016	Spot Bond	6.55500		92.62675		6.55500	92.61052			0	0.00
R186	On 21/12/2026	Spot Bond	8.24000		117.02862		8.24000	117.00280			27,665,340,200	92,966,920,300.00
R187P	On 21/12/2026	Spot Bond	8.00000		40.72073		8.00000	40.71200			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R188P	On 21/12/2027	Spot Bond	7.92000	38.01107	7.92000	38.00300	0.00	0	0.00			
R197	On 07/12/2023	Spot Bond	1.65000	288.26660	1.65000	288.17159	0.00	408,500,000	22,064,226,400.00			
R202	On 07/12/2033	Spot Bond	1.84000	234.26874	1.81000	235.18967	0.00	5,100,700,000	00,483,136,200.00			
R2023	On 28/02/2023	Spot Bond	8.11000	100.69976	8.11000	100.67801	0.00	22,883,667,500	53,128,369,200.00			
R203	On 15/09/2017	Spot Bond	7.17000	104.71222	7.17000	104.69217	0.00	62,112,225,900	13,836,748,200.00			
R2030	On 31/01/2030	Spot Bond	8.68000	97.92098	8.68000	97.89801	0.00	30,289,758,800	61,118,178,000.00			
R2032	On 31/03/2032	Spot Bond	8.78000	97.60684	8.78000	97.58393	0.00	81,418,525,500	61,796,252,300.00			
R2037	On 31/01/2037	Spot Bond	8.89500	99.93882	8.89500	99.91479	0.00	14,991,316,600	34,383,542,400.00			
R204	On 21/12/2018	Spot Bond	7.51500	101.81692	7.51500	101.79639	0.00	81,361,317,800	94,814,522,000.00			
R2044	On 31/01/2044	Spot Bond	8.94500	101.80743	8.94500	101.78282	0.00	25,380,115,400	98,718,937,300.00			
R2048	On 28/02/2048	Spot Bond	8.93500	101.11997	8.93500	101.09595	0.00	43,842,636,600	38,231,552,400.00			
R207	On 15/01/2020	Spot Bond	7.73000	98.06057	7.73000	98.04003	0.00	42,174,189,000	43,120,433,200.00			
R208	On 31/03/2021	Spot Bond	7.89000	96.63510	7.89000	96.61467	0.00	76,498,190,100	34,315,630,400.00			
R209	On 31/03/2036	Spot Bond	8.81500	77.44277	8.81500	77.42452	0.00	76,111,221,400	35,950,411,500.00			
R210	On 31/03/2028	Spot Bond	1.70000	178.46791	1.70000	178.40886	0.00	8,803,000,000	35,895,345,300.00			
R211	On 31/01/2017	Spot Bond	0.73500	134.98977	0.73500	134.94860	0.00	20,005,000,000	48,053,969,700.00			
R212	On 31/01/2022	Spot Bond	1.63000	140.29447	1.63000	140.24826	0.00	208,000,000	29,250,358,100.00			
R213	On 28/02/2031	Spot Bond	8.70000	88.07219	8.70000	88.05181	0.00	43,510,087,000	25,763,500,000.00			
R214	On 28/02/2041	Spot Bond	8.88000	78.36652	8.88000	78.34801	0.00	90,264,739,100	00,034,373,100.00			
R228C	On 15/09/2015	Spot Bond	6.62500	98.76309	6.62500	98.74539	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.54500	95.66896	6.54500	95.65222	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.55500	92.62675	6.55500	92.61052	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.56500	97.10084	6.56500	97.08388	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.54500	94.04371	6.54500	94.02716	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
R330C	On 21/12/2016	Spot Bond	6.60500	90.98679	6.60500	90.97064	0.00	0	0.00		0	0.00
R331C	On 21/06/2017	Spot Bond	7.16500	87.15142	7.16500	87.13466	0.00	0	0.00		0	0.00
R332C	On 21/12/2017	Spot Bond	7.21500	84.03763	7.21500	84.02136	0.00	0	0.00		0	0.00
R333C	On 21/06/2018	Spot Bond	7.54000	80.36410	7.54000	80.34785	0.00	0	0.00		0	0.00
R334C	On 21/12/2018	Spot Bond	7.52000	77.49602	7.52000	77.48039	0.00	0	0.00		0	0.00
R335C	On 21/06/2019	Spot Bond	7.50000	74.74470	7.50000	74.72966	0.00	0	0.00		0	0.00
R336C	On 21/12/2019	Spot Bond	7.49000	72.07401	7.49000	72.05954	0.00	0	0.00		0	0.00
R337C	On 21/06/2020	Spot Bond	7.73000	68.68117	7.73000	68.66694	0.00	0	0.00		0	0.00
R338C	On 21/12/2020	Spot Bond	7.71000	66.19490	7.71000	66.18122	0.00	0	0.00		0	0.00
R339C	On 21/06/2021	Spot Bond	7.83500	63.28285	7.83500	63.26956	0.00	0	0.00		0	0.00
R340C	On 21/12/2021	Spot Bond	7.80500	61.01077	7.80500	60.99801	0.00	0	0.00		0	0.00
R341C	On 21/06/2022	Spot Bond	7.77500	58.83727	7.77500	58.82501	0.00	0	0.00		0	0.00
R342C	On 21/12/2022	Spot Bond	7.74500	56.75761	7.74500	56.74582	0.00	0	0.00		0	0.00
R343C	On 21/06/2023	Spot Bond	7.70500	54.80924	7.70500	54.79792	0.00	0	0.00		0	0.00
R344C	On 21/12/2023	Spot Bond	7.66500	52.94818	7.66500	52.93730	0.00	0	0.00		0	0.00
R345C	On 21/06/2024	Spot Bond	8.20000	48.69765	8.20000	48.68696	0.00	0	0.00		0	0.00
R346C	On 21/12/2024	Spot Bond	8.16000	46.94993	8.16000	46.93967	0.00	0	0.00		0	0.00
R347C	On 21/06/2025	Spot Bond	8.12000	45.28237	8.12000	45.27253	0.00	0	0.00		0	0.00
R348C	On 21/12/2025	Spot Bond	8.08000	43.69086	8.08000	43.68141	0.00	0	0.00		0	0.00
R349C	On 21/06/2026	Spot Bond	8.04000	42.17153	8.04000	42.16245	0.00	0	0.00		0	0.00
R350C	On 21/12/2026	Spot Bond	8.00000	40.72073	8.00000	40.71200	0.00	0	0.00		0	0.00
R351C	On 21/06/2027	Spot Bond	7.96000	39.33499	7.96000	39.32660	0.00	0	0.00		0	0.00
R352C	On 21/12/2027	Spot Bond	7.92000	38.01107	7.92000	38.00300	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
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			1,000,000,000	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	31.42527		100.00000	31.34914			0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	16.13172		100.00000	16.09222			0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	29.73870		100.00000	29.66666			0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	94.17864		100.00000	93.94261			0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	40.95890		100.00000	40.85967			0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000	16.87419		100.00000	16.83331			0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	20.59119		100.00000	20.53809			0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.58459		100.00000	8.56053			0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	15.65619		100.00000	15.61583			0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	12.68437		100.00000	12.65166			0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.75813		100.00000	9.73297			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
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
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		16.95475		100.00000	16.91367			0	0.00	
RES02U	On 02/03/2019	Spot Bond	100.00000		11.89375		100.00000	11.86494			0	0.00	
RES03U	On 02/03/2020	Spot Bond	100.00000		9.85412		100.00000	9.83025			0	0.00	
RES04U	On 02/03/2021	Spot Bond	100.00000		9.10561		100.00000	9.08355			0	0.00	
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	2,000,000,000	1,000,000,000.00
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	107.25018		12.35000	107.21468			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	15.65981		100.00000	15.62188			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	6.03684		100.00000	6.02237			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	32.84757		100.00000	32.76800			0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	60.52746		100.00000	60.38083			0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	13.42795		100.00000	13.32843			0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	44.32340		100.00000	44.21602			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	105.11136		9.28500	105.08529			1,600,000	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.65000	99.91821		9.65000	99.89249			0	0.00
RW28	On 10/12/2028	Spot Bond	9.98000	86.12734		9.98000	86.10443			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	105.01310		7.92500	104.99093			0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	110.67000		10.00000	110.64100			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	101.42129		9.44000	101.39573			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			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SBK19	On 24/10/2019	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
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SBK23	On 28/05/2027	Spot Bond	11.73000		100.18406		11.73000	100.15303			0	2,500,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.03500		100.49986		9.03500	100.47560			0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.45500		105.26647		7.45500	105.24528			0	400,000,000.00
SBN29	On 15/09/2015	Spot Bond	8.04500		105.15082		8.04500	105.12801			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.21500		105.31359		7.21500	105.29306			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.59000		101.89261		8.59000	101.86932			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.36000		105.28512		7.36000	105.26419			0	0.00
SBN35	On 15/09/2015	Spot Bond	8.08500		105.14299		8.08500	105.12006			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SBS13	On 22/09/2017	Spot Bond	8.06000		104.25813		8.06000	104.23575			0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			80,000,000	80,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.67500		102.65537		9.67500	102.62887			0	0.00
SBS20	On 15/05/2026	Spot Bond	10.16000		100.73562		10.16000	100.70850			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
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		101.11530		8.85500	101.09150			9,800,000	330,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS26U	On 28/02/2017	Spot Bond	100.00000	26.43074	100.00000	26.37160				0	0.00
SBS27	On 20/02/2024	Spot Bond	9.67000	106.48903	9.67000	106.46126				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	98.06309	9.48000	98.03828				0	0.00
SBS3	On 25/05/2026	Spot Bond	10.17000	88.17396	10.17000	88.15020				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	99.81729	9.91000	99.79092				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	103.25318	10.06000	103.22564				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	99.17957	9.16000	99.15503				0	0.00
SBS38	On 29/01/2025	Spot Bond	10.32000	96.64270	10.32000	96.61584				0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.87000	95.89249	10.87000	95.86446				0	0.00
SBS4	On 16/11/2021	Spot Bond	9.61500	96.47306	9.61500	96.44844				0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.36500	103.86194	7.36500	103.84152				0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.28500	124.95001	2.28500	124.94226				0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.26000	132.64383	1.26000	132.60148				0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	22.66249	100.00000	22.60759				0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		34.64794		100.00000	34.56401			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		168.52638		0.00000	168.47841			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.92000		118.19333		1.92000	118.15345			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.69195		6.50000	101.67418			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.69000		100.31764		8.69000	100.29432			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		36.99290		100.00000	36.90329			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.67000		10.00000	110.64100			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		52.32995		100.00000	52.20318			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		40.65912		100.00000	40.56062			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		42.09744		100.00000	41.99545			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.53000		104.49739		9.53000	104.47096			0	650,000,000.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SHS23	On 29/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			600,000,000	200,000,000.00
SHS24	On 29/06/2020	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
SHS25	On 29/06/2020	Spot Bond	9.81500	100.29420		9.81500	100.26795			1,700,000	1,800,000.00
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	105.52068		7.97500	105.49789			0	1,140,000,000.00
SLI3	On 15/08/2018	Spot Bond	9.18500	102.13557		9.18500	100.66527			0	2,150,000,000.00
SNT01	On 15/09/2017	Spot Bond	8.59000	101.89261		8.59000	101.86932			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	101.48605		8.29000	101.46352			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	96.36139		9.50500	96.33694			6,800,000	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	89.92768		9.48500	89.90492			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.48500	89.92768		9.48500	89.90492			0	0.00
SSN007	On 15/01/2020	Spot Bond	9.19000	92.81794		9.19000	92.79491			0	0.00
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	102.91343		8.07000	102.89130			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.40000	113.67668		2.40000	113.63683			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN012	On 21/12/2018	Spot Bond	8.84500		97.89601		8.84500	97.87287			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		104.32658		8.50000	104.30274			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.30000		101.80380		10.30000	101.77587			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		75.29913		10.59000	75.27802			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	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
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
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
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		104.70185		6.42500	104.68368			0	0.00	
SZ25	On 30/09/2025	Spot Bond	8.91000		103.00608		8.91000	102.98155			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		97.22975		9.42000	97.20516			0	0.00	
TF108U	On 22/02/2016	Spot Bond	100.00000		60.62726		100.00000	60.48039			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		86.95828		100.00000	86.83700			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	
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		16.74169		100.00000	16.68942			0.00	24,900,000,000	40,000,000,000.00
TFS136	On 06/07/2020	Spot Bond	100.00000		10.32285		100.00000	10.29062			0.00	30,000,000,000	40,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
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		104.93178		7.62500	104.91009			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		103.69475		7.83000	103.67276			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		86.70665		7.16000	86.68980			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		104.11895		8.73000	104.09437			0	0.00	
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	425,000,000	425,000,000.00
TH11A6	On 18/07/2041	Spot Bond	9.00500		93.76348		9.00500	93.74054			0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	101.63520	9.37000	101.61794				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	100.72669	9.28000	100.70146				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	89.76745	9.39000	89.75216				0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		7.05078		101.06155	7.03336			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
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		89.04362		9.65000	89.02114			0	570,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		110.67000		10.00000	110.64100			0	0.00
TN17	On 14/11/2017	Spot Bond	8.34000		103.26938		8.34000	103.24645			0	13,000,000,000.00
TN20	On 17/09/2020	Spot Bond	9.64500		106.62420		9.64500	106.59691			3,700,000	11,710,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.77513		100.00000	1.77078			0	0.00
TN23	On 06/11/2023	Spot Bond	9.88000		106.96077		9.88000	106.93275			0	9,270,000,000.00
TN25	On 19/08/2025	Spot Bond	10.02000		100.36756		10.02000	100.34046			12,644,000	13,062,644,000.00
TN27	On 14/11/2027	Spot Bond	10.06000		93.20736		10.06000	93.18249			11,600,000	9,770,000,000.00
TN30	On 09/10/2030	Spot Bond	10.47000		102.77462		10.47000	102.74596			0	2,000,000,000.00
TN40	On 09/10/2040	Spot Bond	10.80500		102.13477		10.80500	102.10541			0	2,100,000,000.00
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			24,106,900	24,106,900.00
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			3,586,000,000	1,793,000,000.00
TORQ4	On 15/04/2022	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
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		110.67000		10.00000	110.64100			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		100.21439		10.00000	100.18757			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.20905		9.75000	100.18290			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.20871		100.00000	10.18238			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		8.10374		100.00000	8.08411			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		8.63350		100.00000	8.61259			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		8.95134		100.00000	8.92966			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		9.21622		100.00000	9.19390			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		12.44773		100.00000	12.41757			0	0.00
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		15.99709		100.00000	15.95833			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSE01U	On 31/07/2019	Spot Bond	100.00000		13.47573		100.00000	13.44308			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
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		14.55271		100.00000	14.51747			0	0.00
TWC083	On 28/07/2015	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
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	109.67695		9.31500	109.64981			0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
VJA01U	On 20/01/2023	Spot Bond		100.00000	7.86865		100.00000	7.85290			0	0.00
VJA02U	On 20/04/2023	Spot Bond		100.00000	8.01507		100.00000	7.98072			0	0.00
VJB01U	On 20/01/2023	Spot Bond		100.00000	7.68703		100.00000	7.67164			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
VJB02U	On 20/04/2023	Spot Bond	100.00000		7.92405	100.00000	7.89010		0.00		0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		86.28842	100.00000	86.08491		0.00		0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.38788	100.00000	7.37309		0.00		0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000		7.67663	100.00000	7.64375		0.00		0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.20626	100.00000	7.19183		0.00		0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000		7.58562	100.00000	7.55312		0.00		0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00033	100.00000	0.00033		0.00		0	0.00
WS04	On 30/05/2016	Spot Bond	7.11500		105.89239	7.11500	105.87227		0.00		0	8,900,000,000.00
WS05	On 01/08/2018	Spot Bond	1.19000		246.28116	1.19000	246.20302		0.00		0	0.00
WSP2	On 28/05/2017	Spot Bond	7.69000		103.25069	7.69000	103.22952		0.00		0	14,048,100,000.00
WSP3	On 28/05/2019	Spot Bond	8.09000		103.97235	8.09000	103.94994		0.00		0	0.00
WSP4	On 28/05/2020	Spot Bond	8.39500		103.37239	8.39500	103.34929		0.00		0	0.00
WSP5	On 28/05/2021	Spot Bond	8.61500		102.73573	8.61500	102.71218		0.00		0	2,700,000,000.00
Z020	On 19/10/2015	Spot Bond	5.84500		98.37735	5.84500	98.36186		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	
Z083	On 30/09/2019	Spot Bond	7.48000	73.30781		7.48000	73.29318			0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000	77.82516		100.00000	77.65957			0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000	43.44495		100.00000	43.36252			0	0.00	
Total for j-Bonds :										0.00	2,441,714,400	61 358 990 000.00
Grand Total:										0.00	2,441,733,646	61 362 227 643.00