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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 22/07/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
<b>Derivatives</b>													
\$ / R	On 23/07/2015	Any day expiry		12.37220	12.37220		12.34210	12.34210		14.80	0.00	0	0.00
\$ / R	On 23/07/2015	Any day expiry	12.50	7.60470	0.00760		8.87030	0.00887	7.605	17.59	0.00	0	10,000.00
\$ / R	On 24/07/2015	Any day expiry		12.37220	12.37220		12.34220	12.34220		12.97	0.00	0	3,424.00
\$ / R	On 27/07/2015	Any day expiry		12.37640	12.37640		12.34840	12.34840		10.64	0.00	0	0.00
\$ / R	On 27/07/2015	Any day expiry	12.41	49.36690	0.04937		43.17660	0.04318	49.367	11.20	0.00	0	5,000.00
\$ / R	On 29/07/2015	Any day expiry		12.38060	12.38060		12.35250	12.35250		10.89	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	0.00000	0.00000		0.00000	0.00000	0.000	19.16	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	0.00900	0.00001		0.01300	0.00001	0.009	20.49	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	7.54260	0.00754		7.34290	0.00734	7.543	13.11	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	1.13990	0.00114		1.21010	0.00121	1.140	14.98	0.00	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	590.53990	0.59054		618.71010	0.61871	590.540	14.98	0.00	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	0.21330	0.00021		0.19960	0.00020	0.213	59.89	0.00	0	300.00
\$ / R	On 12/08/2015	Any day expiry		12.41020	12.41020		12.38220	12.38220		11.41	0.00	0	750.00
\$ / R	On 13/08/2015	Any day expiry		12.41230	12.41230		12.38430	12.38430		11.45	0.00	0	2,491.00
\$ / R	On 25/08/2015	Any day expiry		12.43760	12.43760		12.40980	12.40980		11.66	0.00	0	98.00
\$ / R	On 26/08/2015	Any day expiry		12.43980	12.43980		12.41190	12.41190		11.72	0.00	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	35.11340	0.03511		34.33440	0.03433	35.113	14.60	0.00	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	705.31340	0.70531		732.43440	0.73243	705.313	14.60	0.00	0	3,600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R		On 27/08/2015	Any day expiry		12.44190	12.44190	12.41400	12.41400		11.76	0.00	0	250.00
\$ / R		On 27/08/2015	Any day expiry	10.80	0.26270	0.00026	0.32220	0.00032	0.263	15.33	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry	11.15	1.10110	0.00110	1.34410	0.00134	1.101	14.06	0.00	0	250.00
\$ / R		On 27/08/2015	Any day expiry	12.97	51.09630	0.05110	49.32670	0.04933	51.096	13.95	0.00	0	250.00
\$ / R		On 27/08/2015	Any day expiry	16.50	0.04210	0.00004	0.01880	0.00002	0.042	24.91	0.00	0	300.00
\$ / R		On 31/08/2015	Any day expiry		12.45030	12.45030	12.42250	12.42250		11.70	0.00	0	600.00
\$ / R		On 10/09/2015	Any day expiry		12.47140	12.47140	12.44360	12.44360		11.85	0.00	0	285.00
\$ / R		On 14/09/2015	Foreign Exchange Future		12.47980	12.47980	12.45210	12.45210		11.98	0.00	19,480	553,690.00
\$ / R		On 14/09/2015	Foreign Exchange Future	10.56	0.59610	0.00060	0.58330	0.00058	0.596	15.71	0.00	0	18,946.00
\$ / R		On 14/09/2015	Foreign Exchange Future	10.60	1,880.45630	1.88046	1,852.74640	1.85275	1,880.456	15.54	0.00	0	13,700.00
\$ / R		On 14/09/2015	Foreign Exchange Future	10.98	1.69240	0.00169	1.76670	0.00177	1.692	13.86	0.00	0	24,142.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.00	1,481.58210	1.48158	1,453.96570	1.45397	1,481.582	13.78	0.00	0	33,750.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.00	1.78210	0.00178	1.86570	0.00187	1.782	13.78	0.00	0	59,545.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.17	1,312.58600	1.31259	1,285.08580	1.28509	1,312.586	13.03	0.00	0	10,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.20	3.01940	0.00302	3.24860	0.00325	3.019	12.89	0.00	0	8,775.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.24	3.36370	0.00336	3.80960	0.00381	3.364	12.72	0.00	0	48,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.29	4.05600	0.00406	4.63910	0.00464	4.056	12.59	0.00	0	50,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.50	9.14620	0.00915	10.32020	0.01032	9.146	12.17	0.00	0	27,540.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.54	10.62080	0.01062	11.95360	0.01195	10.621	12.09	0.00	0	50,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.60	893.04450	0.89304	866.95180	0.86695	893.044	11.97	0.00	0	500.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.60	13.24450	0.01324	14.85180	0.01485	13.245	11.97	0.00	0	540.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.62	14.24240	0.01424	15.95180	0.01595	14.242	11.93	0.00	0	10,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.75	22.57440	0.02257	25.08940	0.02509	22.574	11.67	0.00	0	2,310.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.00	535.11560	0.53512	514.61420	0.51461	535.116	11.47	0.00	0	13,700.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.00	55.31560	0.05532	62.51420	0.06251	55.316	11.47	0.00	0	39,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.04	503.80830	0.50381	484.04170	0.48404	503.808	11.51	0.00	0	1,139.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.08	473.45000	0.47345	454.44290	0.45444	473.450	11.55	0.00	0	12,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.10	78.83910	0.07884	87.92190	0.08792	78.839	11.57	0.00	0	13,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.10	458.63910	0.45864	440.02190	0.44002	458.639	11.57	0.00	0	40.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.13	436.89720	0.43690	418.87310	0.41887	436.897	11.60	0.00	0	1,237.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.20	388.46410	0.38846	371.85440	0.37185	388.464	11.67	0.00	0	40.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.23	368.71840	0.36872	352.72490	0.35272	368.718	11.70	0.00	0	5,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.44	248.22390	0.24822	236.50200	0.23650	248.224	11.91	0.00	0	10,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.48	229.01500	0.22901	247.21400	0.24721	229.015	11.95	0.00	0	8,500.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.50	219.52820	0.21953	211.37030	0.21137	219.528	11.98	0.00	0	33,750.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.51	215.51010	0.21551	207.49700	0.20750	215.510	12.01	0.00	0	3,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.55	200.11380	0.20011	192.64970	0.19265	200.114	12.16	0.00	0	3,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.60	182.32370	0.18232	175.48750	0.17549	182.324	12.35	0.00	0	10,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.62	175.64070	0.17564	169.03590	0.16904	175.641	12.42	0.00	0	8,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.67	159.95250	0.15995	153.88900	0.15389	159.953	12.61	0.00	0	10,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.75	137.67560	0.13768	132.36220	0.13236	137.676	12.91	0.00	0	950.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.80	125.35990	0.12536	120.45290	0.12045	125.360	13.10	0.00	0	200.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.90	103.99730	0.10400	99.77780	0.09978	103.997	13.47	0.00	0	3,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	13.00	606.60530	0.60661	630.63570	0.63064	606.605	13.85	0.00	0	501.00
\$ / R		On 14/09/2015	Foreign Exchange Future	13.00	86.40530	0.08641	82.73570	0.08274	86.405	13.85	0.00	0	7,650.00
\$ / R		On 14/09/2015	Foreign Exchange Future	13.06	77.39060	0.07739	74.07720	0.07408	77.391	14.07	0.00	0	18,946.00
\$ / R		On 14/09/2015	Foreign Exchange Future	13.07	75.98880	0.07599	72.79410	0.07279	75.989	14.11	0.00	0	20,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	13.10	71.94670	0.07195	69.09540	0.06910	71.947	14.22	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	65.71870		0.06572		63.39460	0.06339	65.719	14.41	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	825.75420		0.82575		851.43540	0.85144	825.754	14.83	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	52.87300		0.05287		50.93320	0.05093	52.873	14.96	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	43.57770		0.04358		41.90420	0.04190	43.578	15.47	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	17.86200		0.01786		16.85160	0.01685	17.862	17.89	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	11.86700		0.01187		11.12140	0.01112	11.867	19.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	9.81760		0.00982		9.16730	0.00917	9.818	19.55	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	8.39560		0.00840		7.81370	0.00781	8.396	20.03	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.50950		12.50950		12.48190	12.48190		12.04	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	2.02120		0.00202		2.06950	0.00207	2.021	14.26	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	4.84080		0.00484		5.02090	0.00502	4.841	12.97	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	10.39220		0.01039		11.04420	0.01104	10.392	12.33	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	78.52660		0.07853		75.75550	0.07576	78.527	14.76	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	30.20340		0.03020		28.88290	0.02888	30.203	17.54	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	4.07950		0.00408		3.73930	0.00374	4.079	27.89	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.51380		12.51380		12.48620	12.48620		12.09	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.57450		12.57450		12.54680	12.54680		12.34	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	5.02720		0.00503		5.40500	0.00541	5.027	13.81	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	11.15410		0.01115		12.01860	0.01202	11.154	12.86	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	100.66310		0.10066		98.38900	0.09839	100.663	15.66	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	12.38360		0.01238		12.38760	0.01239	12.384	27.26	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.63670		12.63670		12.60930	12.60930		12.79	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	9.29880		0.00930		9.76590	0.00977	9.299	13.75	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	18.79670		0.01880		19.83460	0.01983	18.797	12.94	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	116.79200		0.11679		114.92690	0.11493	116.792	16.42	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	16.70240		0.01670		16.93690	0.01694	16.702	26.65	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.66560		12.66560		12.63830	12.63830		12.81	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.67220		12.67220		12.64500	12.64500		12.83	0.00	8,171	144,286.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,738.33150		1.73833		1,712.19330	1.71219	1,738.331	13.42	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	16.13150		0.01613		17.19330	0.01719	16.132	13.42	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,689.91370		1.68991		1,663.86370	1.66386	1,689.914	13.31	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,497.85820		1.49786		1,472.23350	1.47223	1,497.858	12.87	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,309.13330		1.30913		1,284.07670	1.28408	1,309.133	12.43	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	56.30050		0.05630		59.65120	0.05965	56.301	12.22	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	57.46110		0.05746		60.88200	0.06088	57.461	12.21	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	75.94860		0.07595		80.47740	0.08048	75.949	12.07	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	83.65030		0.08365		88.62740	0.08863	83.650	12.02	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	100.99190		0.10099		106.94730	0.10695	100.992	11.91	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	121.17080		0.12117		128.21700	0.12822	121.171	11.81	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	723.26630		0.72327		704.53170	0.70453	723.266	11.97	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	689.83190		0.68983		671.83660	0.67184	689.832	12.05	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	683.27700		0.68328		665.43260	0.66543	683.277	12.06	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	178.09600		0.17810		187.75230	0.18775	178.096	12.09	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	657.49060		0.65749		640.24980	0.64025	657.491	12.12	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	344.72010		0.34472		360.25320	0.36025	344.720	12.69	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	452.14340		0.45214		440.62570	0.44063	452.143	12.71	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	447.40500		0.44740		436.04230	0.43604	447.405	12.72	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	438.05480		0.43805		426.99130	0.42699	438.055	12.75	0.00	0	30,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	326.42990	0.32643	318.81790	0.31882	326.430	13.54	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	296.85350	0.29685	290.17110	0.29017	296.853	13.83	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	270.26060	0.27026	264.41780	0.26442	270.261	14.11	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	246.37160	0.24637	241.28570	0.24129	246.372	14.40	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	229.02340	0.22902	224.48880	0.22449	229.023	14.62	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	205.99130	0.20599	202.12820	0.20213	205.991	14.98	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	198.97660	0.19898	195.31060	0.19531	198.977	15.10	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	189.00880	0.18901	185.61990	0.18562	189.009	15.28	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	165.35860	0.16536	162.62440	0.16262	165.359	15.75	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	96.42380	0.09642	95.36630	0.09537	96.424	17.81	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	71.08930	0.07109	70.53400	0.07053	71.089	19.15	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	65.83260	0.06583	65.37220	0.06537	65.833	19.52	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	64.70480	0.06470	64.26500	0.06426	64.705	19.61	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	55.50070	0.05550	55.27960	0.05528	55.501	23.10	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.69440	12.69440	12.66740	12.66740		12.94	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	14.08500	0.01409	15.19520	0.01520	14.085	13.76	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	26.18210	0.02618	27.73090	0.02773	26.182	12.99	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	126.60340	0.12660	125.12920	0.12513	126.603	17.08	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	19.82520	0.01983	19.50010	0.01950	19.825	26.11	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			12.74550	12.74550	12.71870	12.71870		13.10	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			12.77660	12.77660	12.75000	12.75000		13.24	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	105.86380	0.10586	110.12050	0.11012	105.864	12.15	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	415.18910	0.41519	407.82760	0.40783	415.189	13.70	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	372.90100	0.37290	366.55460	0.36655	372.901	14.08	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	149.44380	0.14944	148.20440	0.14820	149.444	17.72	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.81220	12.81220	12.78580	12.78580		13.43	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	80.40640	0.08041	84.47660	0.08448	80.406	12.30	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	109.67160	0.10967	110.92910	0.11093	109.672	19.91	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.84110	12.84110	12.81480	12.81480		13.45	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	118.12760	0.11813	123.16770	0.12317	118.128	12.24	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	158.95250	0.15895	157.53550	0.15754	158.953	18.44	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			12.87450	12.87450	12.84830	12.84830		13.61	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.88120		12.88120	12.88120	12.85510	12.85510		13.60	0.00	0	10,095.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	43.83300	0.04383	45.23470	0.04523	43.833	13.33	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	83.48380	0.08348	85.81250	0.08581	83.484	12.36	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	123.89460	0.12389	129.16450	0.12916	123.895	12.24	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	129.92390	0.12992	135.31490	0.13531	129.924	12.24	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	147.07530	0.14708	152.79070	0.15279	147.075	12.23	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	156.25430	0.15625	162.13140	0.16213	156.254	12.23	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	197.20510	0.19721	203.73760	0.20374	197.205	12.21	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	291.03780	0.29104	287.09430	0.28709	291.038	16.20	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	238.45790	0.23846	235.39920	0.23540	238.458	17.11	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	206.41770	0.20642	204.08680	0.20409	206.418	17.76	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	135.32500	0.13533	138.91600	0.13892	135.325	20.92	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	133.38530	0.13339	137.21180	0.13721	133.385	24.05	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	14.24400	0.01424	14.38820	0.01439	14.244	25.09	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			12.91450	12.91450	12.88860	12.88860		13.83	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	126.92250	0.12692	133.24150	0.13324	126.923	12.19	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 29/03/2016	Any day expiry	15.25	Call	170.14230	0.17014	168.53400	0.16853	170.142	19.18	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			12.97690	12.97690	12.95120	12.95120		13.97	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	134.05120	0.13405	140.95530	0.14096	134.051	12.18	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	177.83310	0.17783	181.03030	0.18103	177.833	19.95	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.04770	13.04770	13.02250	13.02250		14.06	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	143.55040	0.14355	149.86830	0.14987	143.550	12.27	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	213.43440	0.21343	215.28220	0.21528	213.434	21.67	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.07050	13.07050	13.04550	13.04550		14.07	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	252.04810	0.25205	260.96450	0.26096	252.048	12.46	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	247.85860	0.24786	246.52060	0.24652	247.859	19.37	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.07740	13.07740	13.05240	13.05240		14.19	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.08650	13.08650	13.06160	13.06160		14.19	0.00	0	4,345.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	241.62320	0.24162	249.75800	0.24976	241.623	12.46	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	309.43400	0.30943	307.60510	0.30761	309.434	18.26	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.12080	13.12080	13.09610	13.09610		14.22	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	149.12180	0.14912	154.33470	0.15433	149.122	12.24	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	251.19300	0.25119	250.77560	0.25078	251.193	23.28	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.18670	13.18670	13.16230	13.16230		14.47	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	158.92160	0.15892	162.38890	0.16239	158.922	12.38	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	280.94590	0.28095	280.95910	0.28096	280.946	24.68	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.24960	13.24960	13.22550	13.22550		14.64	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	169.69030	0.16969	175.00470	0.17500	169.690	12.52	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	259.66430	0.25966	259.96700	0.25997	259.664	24.67	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			13.30000	13.30000	13.27600	13.27600		14.77	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.31890	13.31890	13.29490	13.29490		14.79	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	177.34040	0.17734	182.33010	0.18233	177.340	12.56	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	239.82670	0.23983	239.82850	0.23983	239.827	24.42	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.37760	13.37760	13.35380	13.35380		15.01	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	186.55030	0.18655	189.47280	0.18947	186.550	12.68	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	220.38990	0.22039	221.00640	0.22101	220.390	24.22	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.44690	13.44690	13.42320	13.42320		15.11	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	193.32470	0.19332	196.24080	0.19624	193.325	12.72	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	204.33810	0.20434	197.57590	0.19758	204.338	24.16	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.48040	13.48040	13.45690	13.45690		15.19	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.49090	13.49090	13.46740	13.46740		15.20	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	191.07410	0.19107	195.24920	0.19525	191.074	12.59	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	182.60350	0.18260	182.82610	0.18283	182.603	23.73	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.47980	12.47980	12.45210	12.45210		11.98	0.00	123	889.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.67220	12.67220	12.64500	12.64500		12.83	0.00	65	96.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.88120	12.88120	12.85510	12.85510		13.60	0.00	0	73.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.08650	13.08650	13.06160	13.06160		14.19	0.00	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.50360	19.50360	19.36790	19.36790		9.85	0.00	1,800	27,855.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	14.79080	0.01479	18.04620	0.01805	14.791	12.06	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	17.94820	0.01795	22.07670	0.02208	17.948	11.40	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	28.31250	0.02831	41.46430	0.04146	28.313	9.99	0.00	0	18,900.00

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	20.50	Call	54.37760		0.05438		48.95830	0.04896	54.378	11.30		0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.79260		19.79260		19.65610	19.65610		11.04		0	4,308.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	46.51700		0.04652		55.22280	0.05522	46.517	11.48		0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	361.31930		0.36132		327.28070	0.32728	361.319	11.85		0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	259.87210		0.25987		235.16820	0.23517	259.872	12.53		0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.10980		20.10980		19.97390	19.97390		11.72		0	405.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.42240		20.42240		20.28710	20.28710		12.18		0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10066		0.10066		0.10055	0.10055		11.61		0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10236		0.10236		0.10226	0.10226		12.11		0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10430		0.10430		0.10421	0.10421		12.59		0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.60450		13.60450		13.62300	13.62300		10.91		650	37,239.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	3.34660		0.00335		3.19580	0.00320	3.347	12.49		0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	14.45080		0.01445		13.27030	0.01327	14.451	11.41		0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	27.17270		0.02717		24.76480	0.02476	27.173	10.92		0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	29.36990		0.02937		26.84090	0.02684	29.370	10.91		0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	39.63730		0.03964		36.59290	0.03659	39.637	10.91		0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	47.37130		0.04737		49.05930	0.04906	47.371	13.02		0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	31.57040		0.03157		32.23200	0.03223	31.570	13.76		0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	18.79240		0.01879		18.72180	0.01872	18.792	14.78		0	7,500.00
€ / R	On 21/09/2015	Any day expiry			13.62190		13.62190		13.64060	13.64060		10.98		0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	27.34080		0.02734		27.58510	0.02759	27.341	14.51		0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	1,255.44080		1.25544		1,236.98510	1.23699	1,255.441	14.51		0	1,000.00
€ / R	On 26/10/2015	Any day expiry			13.71180		13.71180		13.73100	13.73100		11.32		0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	67.96660		0.06797		69.02190	0.06902	67.967	14.50		0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	1,276.16660		1.27617		1,258.02190	1.25802	1,276.167	14.50		0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.83470		13.83470		13.85490	13.85490		11.91		22	35,896.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	107.12880		0.10713		104.22460	0.10422	107.129	11.25		0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	448.22140		0.44822		438.82370	0.43882	448.221	12.02		0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	44.22700		0.04423		44.69360	0.04469	44.227	18.17		0	6,682.00
€ / R	On 25/01/2016	Any day expiry			13.95670		13.95670		13.97800	13.97800		12.13		0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	238.31770		0.23832		244.80650	0.24481	238.318	14.08		0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	226.31170		0.22631		232.48980	0.23249	226.312	14.23		0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.09230		14.09230		14.11460	14.11460		12.58		0	3,200.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.35330		14.35330		14.37810	14.37810		13.13		0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	618.15210		0.61815		604.22180	0.60422	618.152	12.85		0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	335.05010		0.33505		341.64950	0.34165	335.050	16.19		0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.62250		14.62250		14.64850	14.64850		13.76		0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
AL37	On 06/08/2015	Index Future			460.46700		460.46700		459.56900	459.56900				0	26.00
AL37	On 05/11/2015	Index Future			467.70800		467.70800		466.80000	466.80000				0	0.00
AL7T	On 06/08/2015	Index Future			545.10900		545.10900		543.76000	543.76000				0	1.00
AL7T	On 05/11/2015	Index Future			553.68100		553.68100		552.31600	552.31600				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ALBI	On 06/08/2015	Index Future	497.41200		497.41200		496.22400	496.22400			8	508.00
ALBI	On 05/11/2015	Index Future	505.23300		505.23300		504.03100	504.03100			0	103.00
ALBI	On 04/02/2016	Index Future	513.75000		513.75000		512.52700	512.52700			0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.17650		9.17650		9.23360	9.23360		10.49	2	2,795.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.27470		9.27470		9.33430	9.33430		11.29	0	8,628.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.38750		9.38750		9.44760	9.44760		11.83	0	1,875.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.50120		9.50120		9.56260	9.56260		12.03	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.58030		9.58030		9.62570	9.62570		10.66	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	9.72340		9.72340		9.76980	9.76980		10.93	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	143.54760		143.54760		137.59350	137.59350			0	24,000.00
CF CANDO CAGI	On 06/08/2015	Can-Do Future	93.66180		93.66180		94.51820	94.51820			0	10,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	12.98770		12.98770		13.03580	13.03580		11.34	0	1,582.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.23200		13.23200		13.28220	13.28220		12.47	0	7,229.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.00170		2.00170		1.99830	1.99830		11.27	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.01980		2.01980		2.01650	2.01650		11.85	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.82650		1.82650		1.82920	1.82920		13.47	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.85970		1.85970		1.86260	1.86260		11.99	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	126.04247		126.04247		125.56645	125.56645			0	0.00
EL28	On 05/11/2015	Bond Future	126.45566		126.45566		125.97444	125.97444			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	9.67200		84.65318		9.70539	84.41102			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.76316		82.18407		9.79740	81.93967			0	0.00
ES33	On 04/02/2016	Bond Future	9.84724		83.57028		9.88248	83.32251			0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	493.74600		493.74600		492.58700	492.58700			0	471.00
GOVI	On 05/11/2015	GOVI	501.51000		501.51000		500.33800	500.33800			0	28.00
GOVI	On 04/02/2016	GOVI	509.96300		509.96300		508.77100	508.77100			0	0.00
I2025	On 06/08/2015	Bond Future	122.45489		122.45489		122.07778	122.07778			0	38.00
I2025	On 05/11/2015	Bond Future	124.36005		124.36005		123.97926	123.97926			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	125.96881		125.96881		125.34539	125.34539			0	4,218.00
I2038	On 05/11/2015	Bond Future	127.92849		127.92849		127.29767	127.29767			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	124.55882		124.55882		123.68449	123.68449			0	5,722.00
I2046	On 05/11/2015	Bond Future	125.09090		125.09090		124.20535	124.20535			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	134.00230		134.00230		132.96391	132.96391			0	3,821.00
I2050	On 05/11/2015	Bond Future	136.08690		136.08690		135.03492	135.03492			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	230.29100		230.29100		229.39000	229.39000			0	1,068.00
IGOV	On 05/11/2015	Index Future	233.91300		233.91300		233.00000	233.00000			0	17.00
IGOV	On 04/02/2016	Index Future	237.85600		237.85600		236.92700	236.92700			0	0.00
ILBI	On 06/08/2015	Index Future	624.75100		624.75100		622.14100	622.14100			0	159.00
ILBI	On 05/11/2015	Index Future	634.86700		634.86700		632.21800	632.21800			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.24000		93.76000		6.29000	93.71000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.28000		93.72000		6.33000	93.67000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.40000		93.60000		6.46000	93.54000			0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.44000		93.56000		6.49000	93.51000			0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.56000		93.44000		6.61000	93.39000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.68000		93.32000		6.73000	93.27000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.77000		93.23000		6.82000	93.18000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.97000		93.03000		6.99000	93.01000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.15000		92.85000		7.18000	92.82000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.29000		92.71000		7.33000	92.67000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.41000		92.59000		7.46000	92.54000			0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.55000		92.45000		7.60000	92.40000			0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.12210		0.12210		0.12040	0.12040			0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12140		0.12140		0.12000	0.12000			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.12130		0.12130		0.12000	0.12000			0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
NGN / R	On 14/09/2015	Foreign Exchange Future			0.06080		0.06080		0.06050	0.06050			0.00	0	17,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05730		0.05730		0.05660	0.05660			0.00	0	76,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05500		0.05500		0.05420	0.05420			0.00	0	0.00
NZ\$ / R	On 22/07/2015	Any day expiry			8.12110		8.12110		8.19470	8.19470		16.39	0.00	0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.16990		8.16990		8.23700	8.23700		8.70	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.24250		8.24250		8.31160	8.31160		10.25	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.32900		8.32900		8.39940	8.39940		11.35	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.09010		1.09010		1.09400	1.09400			0.00	0	700.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.09170		1.09170		1.09570	1.09570			0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09400		1.09400		1.09800	1.09800			0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.12214		118.89472		8.15968	118.58812		9.45	0.00	130	34,881.00
R186	On 06/08/2015	Bond Future	7.65	Call	34.90000		0.03490		29.69000	0.02969	34.900	9.14	0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.85	Call	186.21000		0.18621		158.20000	0.15820	186.210	9.24	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	635.56000		0.63556		549.07000	0.54907	635.560	9.35	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	2,112.71000		2.11271		1,899.95000	1.89995	2,112.710	9.51	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	139.78000		0.13978		199.97000	0.19997	139.780	9.58	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	130.39000		0.13039		187.69000	0.18769	130.390	9.58	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	98.03000		0.09803		144.74000	0.14474	98.030	9.61	0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	67.38000		0.06738		102.85000	0.10285	67.380	9.64	0.00	0	7,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	23.22000		0.02322		38.93000	0.03893	23.220	9.72	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	2.87000		0.00287		5.76000	0.00576	2.870	9.86	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.18449		120.74443		8.22316	120.43523		9.34	0.00	0	520.00
R186	On 05/11/2015	Bond Future	7.73	Call	979.15000		0.97915		907.66000	0.90766	979.150	9.08	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	1,025.48000		1.02548		951.30000	0.95130	1,025.480	9.09	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	1,306.85000		1.30685		1,217.17000	1.21717	1,306.850	9.14	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,277.96000		2.27796		2,440.80000	2.44080	2,277.960	9.32	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,166.46000		2.16646		2,324.43000	2.32443	2,166.460	9.34	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	3,136.84000		3.13684		2,969.51000	2.96951	3,136.840	9.38	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	1,821.26000		1.82126		1,963.13000	1.96313	1,821.260	9.38	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,518.79000		1.51879		1,644.98000	1.64498	1,518.790	9.43	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	8.85	Put	679.65000		0.67965		750.27000	0.75027	679.650	9.61	0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	486.35000		0.48635		542.14000	0.54214	486.350	9.68	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.23360		117.48256		8.27361	117.16911		9.14	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.27509		119.54344		8.31625	119.22739		9.14	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			292.66320		292.66320		291.91241	291.91241			0.00	0	929.00
R197	On 05/11/2015	Bond Future			297.21642		297.21642		296.45922	296.45922			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			237.05238		237.05238		235.59645	235.59645			0.00	13	52,774.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R202			On 05/11/2015	Bond Future	240.74029	240.74029	239.26603	239.26603			0	0.00
R202			On 07/12/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000			0	0.00
R2023			On 06/08/2015	Bond Future	7.98901	102.13187	8.03706	101.86597		7.25	45	20,928.00
R2023	9.07	Put	On 06/08/2015	Bond Future	0.03000	0.00003	0.10000	0.00010	0.030	7.64	0	911.00
R2023			On 05/11/2015	Bond Future	8.06312	99.79847	8.11302	99.53028		7.47	0	0.00
R2023			On 04/02/2016	Bond Future	8.12425	101.48140	8.17638	101.20952		7.17	0	0.00
R2023			On 28/02/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000			0	0.00
R203			On 06/08/2015	Bond Future	7.07537	105.59976	7.15623	105.44282		2.37	0	17,933.00
R203	7.84	Put	On 06/08/2015	Bond Future	0.39000	0.00039	1.29000	0.00129	0.390	2.46	0	5,000.00
R203			On 05/11/2015	Bond Future	7.17742	103.07790	7.26891	102.92042		2.08	2,280	2,299.00
R203			On 04/02/2016	Bond Future	7.24062	104.81641	7.34702	104.65712		1.55	0	0.00
R203			On 15/09/2017	Price Contribution	100.00000	100.00000	100.00000	100.00000			0	0.00
R2030			On 06/08/2015	Bond Future	8.56223	95.64170	8.59985	95.34369			0	7,281.00
R2030			On 05/11/2015	Bond Future	8.62511	97.12966	8.66369	96.82872			0	0.00
R2030			On 31/01/2030	Price Contribution	100.00000	100.00000	100.00000	100.00000			0	0.00
R2032			On 06/08/2015	Bond Future	8.64734	99.53227	8.68488	99.21337			0	1,579.00
R2032			On 05/11/2015	Bond Future	8.71083	96.92672	8.74931	96.60461			0	0.00
R2032			On 04/02/2016	Bond Future	8.76400	98.56177	8.80355	98.23512			0	0.00
R2032			On 31/03/2032	Price Contribution	100.00000	100.00000	100.00000	100.00000			0	0.00
R2035			On 28/02/2035	Price Contribution	100.00000	100.00000	100.00000	100.00000			0	0.00
R2037			On 06/08/2015	Bond Future	8.78653	97.52544	8.81897	97.22195			0	42,638.00
R2037			On 05/11/2015	Bond Future	8.84624	99.04268	8.87941	98.73626			0	0.00
R2037			On 04/02/2016	Bond Future	8.89778	96.45530	8.93182	96.14454			0	0.00
R2037			On 31/01/2037	Price Contribution	100.00000	100.00000	100.00000	100.00000			0	0.00
R204			On 06/08/2015	Bond Future	7.39836	102.88223	7.47304	102.66151		3.62	0	15,357.00
R204	8.41	Put	On 06/08/2015	Bond Future	0.01000	0.00001	0.09000	0.00009	0.010	3.78	0	699.00
R204			On 05/11/2015	Bond Future	7.49032	104.48283	7.57108	104.26056		3.44	0	28.00
R204			On 04/02/2016	Bond Future	7.55382	102.20808	7.64218	101.98290		3.00	0	0.00
R204			On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000			0	0.00
R204/R203			On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000			0	0.00
R2044			On 06/08/2015	Bond Future	8.82086	99.54510	8.84813	99.26485			0	13,321.00
R2044			On 05/11/2015	Bond Future	8.87706	101.09381	8.90490	100.81101			0	0.00
R2044			On 04/02/2016	Bond Future	8.92557	98.41580	8.95410	98.12907			0	0.00
R2044			On 31/01/2044	Price Contribution	100.00000	100.00000	100.00000	100.00000			0	0.00
R2048			On 06/08/2015	Bond Future	8.82080	103.16013	8.84295	102.92616			0	44,993.00
R2048			On 05/11/2015	Bond Future	8.87822	100.33661	8.90080	100.10093			0	0.00
R2048			On 04/02/2016	Bond Future	8.92854	102.02869	8.95168	101.78977			0	0.00
R2048			On 28/02/2048	Price Contribution	100.00000	100.00000	100.00000	100.00000			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R207	On 06/08/2015	Bond Future			7.63148		99.13310		7.68019	98.95478		4.78	0.00	0	46,035.00
R207	On 06/08/2015	Bond Future	7.46	Call	143.19000		0.14319		110.55000	0.11055	143.190	4.70	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.71468		100.67538		7.76623	100.49607		4.59	0.00	0	1,404.00
R207	On 05/11/2015	Bond Future	7.43	Call	543.85000		0.54385		498.36000	0.49836	543.850	4.42	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	635.19000		0.63519		583.47000	0.58347	635.190	4.44	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.77780		98.73111		7.83292	98.54958		4.21	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	517.44000		0.51744		476.95000	0.47695	517.440	4.03	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	781.96000		0.78196		728.05000	0.72805	781.960	4.08	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.83224		100.46298		7.89087	100.28073		4.21	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,078.07000		1.07807		1,020.33000	1.02033	1,078.070	4.10	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.77038		97.87368		7.81877	97.66257		5.87	0.00	0	37,517.00
R208	On 06/08/2015	Bond Future	8.85	Put	0.02000		0.00002		0.06000	0.00006	0.020	6.21	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.84738		95.99757		7.89806	95.78493		5.89	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	340.68000		0.34068		385.19000	0.38519	340.680	6.04	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.90569		97.61678		7.95914	97.40133		5.51	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.71600		78.84821		8.74824	78.59814		14.45	0.00	0	28,380.00
R209	On 06/08/2015	Bond Future	8.71	Call	896.63000		0.89663		796.40000	0.79640	896.630	14.42	0.00	0	640.00
R209	On 06/08/2015	Bond Future	9.90	Put	0.08000		0.00008		0.18000	0.00018	0.080	15.35	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.77259		76.92790		8.80553	76.67531		15.03	0.00	0	32.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,275.86000		1.27586		1,367.11000	1.36711	1,275.860	15.14	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,080.28000		1.08028		1,161.30000	1.16130	1,080.280	15.20	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.82000		78.22557		8.85374	77.96941		14.97	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000		0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R210	On 06/08/2015	Bond Future			180.65074		180.65074		179.97672	179.97672		0.00	0.00	0	1,160.00
R210	On 05/11/2015	Bond Future			181.33006		181.33006		180.64887	180.64887		0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R211	On 06/08/2015	Bond Future			134.46289		134.46289		134.38676	134.38676		0.00	0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.55481		136.55481		136.47993	136.47993		0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	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	
R212	On 06/08/2015	Bond Future		140.83979	140.83979		140.35130	140.35130			0.00	0	1,045.00
R212	On 05/11/2015	Bond Future		143.03100	143.03100		142.53738	142.53738			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		8.58681	89.65068		8.62425	89.36412		12.35	0.00	0	17,330.00
R213	On 05/11/2015	Bond Future		8.64962	87.50266		8.68797	87.21329		12.83	0.00	0	0.00
R213	On 04/02/2016	Bond Future		8.70399	88.97824		8.74343	88.68468		12.70	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.75048	80.07261		8.77759	79.84964		15.20	0.00	0	21,886.00
R214	On 05/11/2015	Bond Future		8.80616	78.02861		8.83382	77.80361		15.80	0.00	0	487.00
R214	On 04/02/2016	Bond Future		8.85464	79.34442		8.88296	79.11635		15.77	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future		21,875.20000	21,875.20000		21,852.08000	21,852.08000			0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future		4.53980	4.53980		4.56230	4.56230		12.30	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future		4.49950	4.49950		4.52590	4.52590		12.31	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future		1.59110	1.59110		1.62490	1.62490			0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future		1.53910	1.53910		1.57390	1.57390			0.00	0	0.00

**Total for Derivatives :** 0.00      32,789      3215072.00

**i-Bonds**

AA02	On 28/03/2016	Spot Bond		0.00000	100.51668			100.46178			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.69601			100.63385			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		9.04500	103.86440		9.11500	103.57452			0.00	0	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.25324			100.19035			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.22500	103.80183		9.27000	103.52704			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	110.08900		10.00000	110.00300			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	101.42838			101.36010			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.23701			100.16632			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.43500	98.30399		9.50500	98.03820			0.00	0	310,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AB014U	On 19/11/2024	Spot Bond	100.00000		11.13081	100.00000	11.05012				0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		101.97020	10.84000	101.88249				0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		8.62404	100.00000	10.28444				0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.25896		100.19653				0	0.00
AB09	On 03/05/2017	Spot Bond	8.65500		104.96085	8.73000	104.76501				0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		111.22100	10.00000	111.13300				0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.21000		279.05476	2.24000	278.19137				0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		101.14335		101.08650				0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		101.05065		100.98856				0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.87076		100.80576				0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.89231		100.82567				0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		98.49305		98.43819				0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.19356		100.13485				0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		99.88548		99.82551				0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		101.55267		101.49021				0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		101.59291		101.52878				0	0.00
ABN05	On 18/04/2021	Spot Bond	1.95000		178.35146	1.98000	177.89182				0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		178.21316	2.17000	178.03029				0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		190.55960	1.82000	190.36947				0	0.00
ABN33	On 29/01/2018	Spot Bond	8.05125		82.33852	8.12625	82.14250				0	0.00
ABN34	On 29/01/2018	Spot Bond	8.05125		82.33852	8.12625	82.14250				0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.46000		100.45000				0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.76691		100.70147				80,000,000	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN40	On 29/09/2015	Spot Bond	0.00000		99.75000			99.73000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		98.86000			98.84000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		98.34000			98.32000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		96.93000			96.91000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		97.27000			97.26000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.41747			100.35762			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.28773			100.22661			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		95.91000			95.90000			0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		95.21000			95.19000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		94.92000			94.90000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		94.64000			94.63000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.55330			100.49327			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.80000		105.76479		6.83500	105.70094			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.24192			100.17628			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		92.90000			92.89000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		92.67000			92.67000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.52000		112.52919		2.55000	112.12110			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.41000		166.39464		2.44000	165.68835			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.42000		217.35454		2.46000	215.92377			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		90.16000			90.16000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		91.37000			91.37000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.58500		93.38145		9.63000	93.08650			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		101.95000			101.95000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN70	On 28/03/2017	Spot Bond	0.00000		103.69000			103.71000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		59.93000			60.34000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		101.66348			101.64005			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		99.18000			99.21000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		109.34000			109.38500			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		106.95613		9.63000	106.87371			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		102.85000			102.88000			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	9.51500		107.77860		9.55000	107.44516			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.93000		92.61300		8.97500	92.36135			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		98.48000			97.56000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		111.59000			109.15000			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	9.61000		107.09853		9.64500	106.76703			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		93.04000			93.04000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		101.01371			100.94799			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		99.91067			99.84379			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.20500		107.43005		8.28000	107.17996			17,600,000	1,418,800,000.00
ABS11	On 09/04/2021	Spot Bond	9.40500		102.89068		9.45000	102.61781			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
ABS12	On 14/05/2020	Spot Bond	9.19500	102.08479	9.24000	101.83808	0.00	0	0.00			
ABS13	On 14/05/2022	Spot Bond	9.63500	102.11440	9.68000	101.81509	0.00	0	0.00			
ABS6	On 01/06/2020	Spot Bond	9.10500	97.75139	9.15000	97.51046	0.00	752,800,000	4,786,400,000.00			
ABS7	On 11/09/2026	Spot Bond	9.71000	97.17231	9.74500	96.87241	0.00	200,000,000	1,560,000,000.00			
ABS9	On 17/03/2016	Spot Bond	7.50000	104.49338	7.55000	104.39913	0.00	58,540,000	93,370,000.00			
ABSI2	On 07/12/2023	Spot Bond	2.02000	282.73629	2.05000	281.86441	0.00	0	0.00			
ABSI3	On 31/01/2017	Spot Bond	1.29000	133.03709	1.30000	132.89011	0.00	0	0.00			
ABSI4	On 31/01/2022	Spot Bond	2.00000	136.33517	2.05000	135.79107	0.00	0	0.00			
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.01056	100.00000	0.01048	0.00	0	0.00			
ACL028	On 15/09/2015	Spot Bond	10.96000	105.17099	10.99500	105.07249	0.00	0	0.00			
ACL029	On 20/08/2015	Spot Bond	0.00000	101.89327		101.80840	0.00	0	0.00			
ACL02U	On 20/03/2018	Spot Bond	100.00000	9.39647	100.00000	9.32834	0.00	0	0.00			
ACL033	On 20/08/2015	Spot Bond	0.00000	101.93953		101.85258	0.00	0	0.00			
ACL036	On 20/08/2015	Spot Bond	0.00000	102.59563		102.47911	0.00	0	0.00			
ACL03U	On 20/03/2016	Spot Bond	100.00000	56.00730	100.00000	55.60125	0.00	0	0.00			
ACL042	On 20/08/2015	Spot Bond	0.00000	101.84700		101.76421	0.00	0	0.00			
ACL047	On 22/10/2018	Spot Bond	0.00000	75.15806		75.13099	0.00	0	0.00			
ACL04U	On 20/06/2016	Spot Bond	100.00000	56.00730	100.00000	55.60125	0.00	0	0.00			
ACL073	On 20/09/2015	Spot Bond	0.00000	98.90691		98.84729	0.00	0	0.00			
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
ACL076	On 20/09/2015	Spot Bond	0.00000	100.83990		100.76816	0.00	0	0.00			
ACL077	On 20/09/2015	Spot Bond	0.00000	100.91839		100.83987	0.00	0	0.00			
ACL078	On 20/09/2015	Spot Bond	0.00000	100.80488		100.73617	0.00	0	0.00			
ACL080	On 20/09/2015	Spot Bond	0.00000	100.82854		100.75779	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
ACL081		On 20/09/2015	Spot Bond	0.00000	100.83895			100.76730			0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	99.92765			99.85541			0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	99.92765			99.85541			0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	99.92724			99.85459			0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	99.92724			99.85459			0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	99.92806			99.85624			0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	97.27570			97.21972			0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	111.22100		10.00000	111.13300			0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.68796			100.62160			0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.81437			100.74484			0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.83778			100.76620			0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.84719			100.77480			0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.82828			100.75753			0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.78596			100.71889			0	0.00
ACL104		On 20/12/2019	Spot Bond	9.40500	103.12206		9.45000	102.88118			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	91.55514			91.49496			0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	191.61426			191.87659			0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	191.68616			191.94801			0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.80478			100.73607			0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.72563			101.65748			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL137	On 02/09/2016	Spot Bond		0.00000	101.22974			101.16316			0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	101.72495			101.65688			0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.60356			100.53509			0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	100.28411			100.21453			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.22100		10.00000	111.13300			0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	101.76940			100.96337			0	0.00
ACL144	On 20/12/2016	Spot Bond		0.00000	101.69940			101.63797			0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.80764			100.73869			0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	101.61910			101.55499			0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.79082			100.72334			0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.75764			100.69302			0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	103.55923		10.23000	103.47504			0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.74046			100.67731			0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	115.51137			115.74936			0	0.00
ACL167	On 20/06/2019	Spot Bond		9.51000	101.89911		9.58000	101.59637			0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.78790			100.72066			0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	119.89035		1.75000	119.77141			0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.76180			100.69552			0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.78519			100.71686			0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.73840			100.67416			0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.84592			100.77523			0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	102.05975			101.99760			0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.72997			100.66646			0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	101.58308			101.51869			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL185	On 20/09/2022	Spot Bond		0.00000	100.78051			100.71260			0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.77125			100.70545			0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.81132			100.74204			0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.82362			100.75327			0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.80789			100.75055			0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.99485			100.93699			0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.82655			100.75596			0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.82655			100.75596			0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.85988			100.78507			0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.76648			100.69979			0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.87311			100.79852			0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	102.30919			102.24148			0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.85988			100.78507			0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	98.67876			98.62021			0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.84265			100.77067			0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.82255			100.75099			0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	138.53526			138.74768			0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	139.53835			139.75214			0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.71967			100.65705			0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.71311			100.65106			0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	101.33748			101.27751			0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.73091			100.66731			0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	99.86521			99.79939			0	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACL214	On 20/09/2020	Spot Bond		0.00000	100.76180			100.69552			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.72061			100.65790			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.71967			100.65705			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.79629			100.72831			0.00	0	0.00
ACL218	On 11/05/2020	Spot Bond		0.00000	101.75565			101.68830			0.00	0	0.00
ACL219	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	99.93102			0.00	0	0.00
ACL220	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	99.93217			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	101.14180			101.07081			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	99.91397			99.84927			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	99.91693			99.85424			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	101.46437			101.39276			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		38.83165		100.00000	38.55012			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		14.07286		100.00000	13.97084			0.00	0	0.00
AFS2U	On 02/07/2020	Spot Bond	100.00000		1.53124		100.00000	1.52014			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	101.36283			101.30063			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	101.49903						0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	101.58976						0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.14782			100.08471			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.16195			100.09278			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.18075			100.10352			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.14136			100.08073			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.99000	100.79546		8.06500	100.67854			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.18028			100.10294			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.20864			100.11911			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
AHL01U	On 15/04/2020	Spot Bond	100.00000		40.31407	100.00000	39.90511		0.00		0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		10.37285	100.00000	10.26762		0.00		0	0.00
AIR01	On 15/03/2019	Spot Bond	9.08000		101.58591	9.15000	101.30142		0.00		0	3,140,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.61000		113.91650	9.64500	113.62682		0.00		0	0.00
AIR03	On 09/03/2016	Spot Bond	7.52000		106.09887	7.57000	106.00427		0.00		0	0.00
AIR04	On 29/05/2024	Spot Bond	9.32500		101.01519	9.37000	100.67418		0.00		0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.21138	100.00000	14.11722		0.00		0	0.00
AIR05	On 29/05/2030	Spot Bond	9.97500		101.76835	10.01000	101.41950		0.00		0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.66000		170.49223	2.69000	169.78767		0.00		0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.07728		101.01265		0.00		0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.67129		100.60656		0.00		0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.72150		100.65187		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		100.73228		100.67492		0.00		0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		101.69732		101.61076		0.00		0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.73094		100.67128		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		100.75763		100.69301		0.00		0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		101.05495		100.96859		0.00		0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.43031		101.37937		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN016	On 11/04/2017	Spot Bond	0.00000		94.10000			94.16000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		101.17511			101.12430			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		114.18642			114.16622			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.67000		236.25767		2.71000	234.76287			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		114.01098			113.99016			0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		99.43952			99.37047			0	200,000,000.00
ASN031	On 14/08/2017	Spot Bond	0.00000		113.18503			113.19379			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		114.09008			114.07011			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		101.70695			101.63902			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.68500		209.52787		2.72500	208.15340			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		100.67842			100.61938			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		100.67949			100.61806			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.28958			100.22806			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		100.23652			100.17237			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		100.02982			100.04185			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		99.97865			99.91524			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		99.93754			99.87502			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		98.50422			98.49983			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN063	On 13/11/2015	Spot Bond	0.00000		100.01672			100.01718			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		101.12569			101.06214			0	0.00
ASN068	On 15/06/2018	Spot Bond	0.00000		100.86313			100.80185			0	0.00
ASN069	On 07/02/2020	Spot Bond	0.00000		100.90994			100.84413			0	0.00
ASN070	On 12/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN072	On 30/06/2016	Spot Bond	0.00000		100.82414			100.77311			0	0.00
ASN073	On 20/07/2018	Spot Bond	0.00000		93.99616			94.85941			0	0.00
ASN074	On 02/07/2016	Spot Bond	0.00000		100.48379			100.42626			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		38.38614	100.00000		38.13184			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		22.20363	100.00000		22.04265			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		22.29834	100.00000		22.13668			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		21.87215	100.00000		21.71358			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		30.68515	100.00000		30.46268			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		41.31941	100.00000		41.01985			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		17.06872	100.00000		16.94497			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		40.58112	100.00000		40.28691			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		58.69321	100.00000		58.26768			0	0.00
ASN75U	On 20/09/2020	Spot Bond	100.00000		1.07270	100.00000		1.05992			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.90335			100.84346			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.66341			100.60567			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.95477			100.89380			0	0.00
BAW11	On 01/10/2018	Spot Bond	9.08000		105.05860		9.15000	104.78977			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW13	On 17/04/2017	Spot Bond	0.00000		100.76423			100.70289			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.04431			99.98984			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.96227			100.89946			0	400,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.33564			101.27116			200,000,000	100,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.60500		101.15043	9.65000	100.88770				0	1,070,200,000.00
BAW2	On 02/10/2015	Spot Bond	6.79000		104.53213	6.82500	104.46761				0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		82.14286	100.00000	81.59645				0	0.00
BAW21	On 24/03/2022	Spot Bond	9.75500		100.91807	9.80000	100.62613				0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		102.78680			102.72100			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.80500		105.33586	8.88000	105.11277				0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.84274		101.63061	10.87654	101.52682				0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.74634		100.91858	10.75463	100.82981				0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.83318		100.94372	10.83862	100.85411				0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.80673		100.71720				0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.91162		100.92972	10.91458	100.83981				0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.72448		100.97686	11.76867	100.78813				0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.82491		100.73335				0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.82491		100.73335				0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.82498		100.73342				0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.09274		100.76924	11.12654	100.66432				0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.01673		101.02167	11.04483	100.92095				0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.74634		100.91858	10.75463	100.82981				0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06000		101.09561	11.06000	101.00500				0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.14778		100.91269	10.19085	100.80102				0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.55522			101.47295			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.76605			100.67990			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.67990			0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.99590			0	0.00
BAYA23	On 30/06/2017	Spot Bond	7.09675		106.11716		7.09675	104.22856			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.65500		99.95610		11.65500	99.74943			0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.70845			0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.58000		77.99899		11.58000	98.07696			0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.99590			0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.63674			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		98.38730		9.28000	100.60010			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.67041			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.45000		76.32369		11.45000	97.85920			0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.65142			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.66725			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.66725			0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.90330			0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.64382			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.68470			0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.99590			0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.68470			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.64508			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.66250			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.68480			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.53993			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.55615			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.87654		102.19047		13.87654	101.71295			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.16442		101.31938		15.16442	101.24265			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.05570		101.28772		14.05570	101.07616			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.87171			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.87171			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.87171			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.90294			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.76191			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		37.10957		100.00000	36.89875			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.95494		100.00000	19.81026			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.16123		100.00000	18.02957			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.21064		100.00000	11.12936			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.21064		100.00000	11.12936			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.55419		100.00000	13.45593			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.74448		100.00000	11.65933			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00814			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.33942			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.17248			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.72299		100.00000	9.65249			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.72299		100.00000	9.65249			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		98.91599		100.00000	99.72678			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BCP95U	On 21/08/2015	Spot Bond	100.00000		93.58974	100.00000	92.87532		0.00		0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000		90.34653	100.00000	89.68059		0.00		0	0.00
BD0202	On 31/12/2018	Spot Bond	1.95000		103.41351	1.95000	184.23740		0.00		0	0.00
BD0205	On 28/04/2028	Spot Bond	8.16500		94.96173	8.16500	161.75489		0.00		0	0.00
BD0206	On 02/03/2028	Spot Bond	8.16500		96.25087	8.16500	162.11779		0.00		0	0.00
BD0302	On 18/04/2028	Spot Bond	8.55000		98.90108	8.55000	98.83323		0.00		0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BEER02	On 28/03/2018	Spot Bond	8.25000		99.67798	8.25000	99.61230		0.00		0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.01183		0.00		0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.48794		0.00		0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.01712		0.00		0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.02117		0.00		0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.03223		0.00		0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		51.95055	100.00000	51.57391		0.00		0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.77991		0.00		0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.81478		0.00		0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.82640		0.00		0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.96585		0.00		0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.15175		0.00		0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		40.65979	100.00000	40.36178		0.00		0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		40.65979	100.00000	40.36178		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
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	100.84416			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.86001			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.38000		103.81624		8.38000	103.74680			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.90752			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.99179			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		23.22049		100.00000	23.05214			0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		23.22049		100.00000	23.05214			0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	102.75201			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.20000		99.91935		11.20000	100.68556			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000		0.00000	102.09972			0	0.00
BGL04	On 05/02/2025	Spot Bond	11.09000		92.15851		11.09000	101.05678			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	103.54205			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		77.05955		100.00000	76.60715			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.12312			0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.15869			0	0.00
BID06	On 30/06/2019	Spot Bond	8.76000		72.12682		8.76000	100.88041			0	2,200,000,000.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.20213			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.65546			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.17881			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.36163			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.16535			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.22260			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.32664			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.75908		0.00		0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	102.47326		0.00		0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000	0.00000	99.93277		0.00		0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.93084		0.00		0	0.00
BSR14	On 18/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BSR15	On 18/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.86921		0.00		0	0.00
BSR16	On 17/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.93938		0.00		0	0.00
BSR17	On 19/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.02112		0.00		0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	98.31794		0.00		0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		100.00000	0.00000	97.67768		0.00		0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.94754		0.00		0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.93052		0.00		0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000		100.00000	0.00000	98.61178		0.00		0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.64794		0.00		0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.45508		0.00		0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.50637		0.00		0	0.00
BTC048	On 04/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.25491		0.00		0	0.00
BTC049	On 07/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.20192		0.00		0	0.00
BTC051	On 11/09/2015	Spot Bond	0.00000		100.00000	0.00000	98.83529		0.00		0	0.00
BTC052	On 07/10/2015	Spot Bond	0.00000		100.00000	0.00000	98.67461		0.00		0	0.00
BTC054	On 14/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.31213		0.00		0	0.00
BTC055	On 21/10/2015	Spot Bond	0.00000		100.00000	0.00000	98.42860		0.00		0	0.00
BTC056	On 19/10/2015	Spot Bond	0.00000		100.00000	0.00000	98.46309		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
BTC057	On 19/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.16861			0	0.00
BTC058	On 14/10/2015	Spot Bond		0.00000	100.00000		0.00000	98.54886			0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	38.39538		100.00000	38.11702			0	0.00
BWZ18B	On 27/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.55317			0	0.00
BWZ20A	On 27/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.57334			0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.76619			0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.44142			0	0.00
BYA49U	On 30/06/2018	Spot Bond		100.00000	19.03638		100.00000	18.89836			0	0.00
CBL08	On 02/11/2016	Spot Bond		9.58000	108.52637		9.58000	108.44361			0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	103.73083			0	0.00
CBL11	On 06/05/2016	Spot Bond		7.93000	104.23442		7.93000	104.16835			0	0.00
CBL12	On 06/09/2018	Spot Bond		12.65000	101.03292		12.65000	100.93194			0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.54293			0	0.00
CBL14	On 01/02/2019	Spot Bond		12.95000	95.99094		12.95000	101.65018			0	0.00
CBL16	On 18/05/2017	Spot Bond		9.03000	102.44185		9.03000	102.36811			0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	98.55867			0	0.00
CBL18	On 23/08/2019	Spot Bond		12.95000	98.84109		12.95000	98.73837			0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.95114			0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	94.87351			0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.50785			0	0.00
CBL22	On 06/05/2020	Spot Bond		10.60000	94.15115		10.60000	94.07191			0	0.00
CBL23	On 18/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.58241			0	0.00
CCT01	On 23/06/2023	Spot Bond		10.07000	114.55427		10.07000	114.46207			0	0.00
CCT02	On 12/06/2024	Spot Bond		10.10000	110.14672		10.10000	110.05779			0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond	9.99500		111.13856		9.99500	111.05022			0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.44322			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.78000		104.09265		11.78000	103.99557			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.73172			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.81209			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.22060		10.00000	111.13350			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.38827			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.83908			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.99965			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		11.27135		100.00000	11.16496			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000		19.46990		100.00000	19.32874			0	0.00
CGR20U	On 03/07/2018	Spot Bond	100.00000		20.10978		100.00000	19.92202			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.29723			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.58835			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.61063			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.63656			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	102.41565			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.39096			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.52141			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.73619			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.10592			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.69926		10.11000	100.61833			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.38853			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		125.44779		2.76000	125.31277			0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	107.22998			0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		122.73746		3.14000	125.32101			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.32746		8.25000	103.25938			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.75000		133.49226		2.75000	127.29825			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		130.61773		2.40000	124.56059			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.02440			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.64000		102.19225		8.64000	102.12142			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.08610			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.08748			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.69000		102.24037		8.69000	102.16911			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.69000		102.24037		8.69000	102.16911			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.74000		101.04460		8.74000	100.97378			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.75349			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.82782			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.22100		10.00000	111.13300			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.22100		10.00000	111.13300			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.49400			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	101.33459			0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.93776		9.35000	103.85908			0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.93776		9.35000	103.85908			0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.31437			0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.01801			0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.39253			0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.39253			0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.39253			0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.94383			0	0.00
CLN262	On 26/03/2019	Spot Bond		9.38000	104.02235		9.38000	103.94464			0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.48833			0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	104.15981			0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96454			0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96039			0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.02083			0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.33232			0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.50267			0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15952			0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.79017			0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.66560			0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.92641			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.55708			0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.87521			0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.70102			0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.54241			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.22100		10.00000	111.13300			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.47234			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.69348			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.50190			0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.80277			0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.47240			0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.89301			0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.58160			0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	143.82302			0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.86407			0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	143.78958			0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	143.27482			0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	143.71475			0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	141.05494			0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	141.98719			0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.70988			0	0.00
CLN314	On 14/11/2022	Spot Bond	10.91000		95.11384		10.91000	95.03151			0	0.00
CLN315	On 20/03/2023	Spot Bond	11.43000		96.65951		11.43000	96.57196			0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.55615			0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.79528			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000	0.00000	101.67137		0.00		0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000	0.00000	99.82850		0.00		0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		102.04970	8.80500	102.01021		0.00		0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.69979		0.00		0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	138.46921		0.00		0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.74417		0.00		0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000	0.00000	100.79358		0.00		0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.77085		0.00		0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.06415		0.00		0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	82.06751		0.00		0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.84000		0.00		0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.55615		0.00		0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	124.30900		0.00		0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	125.00513		0.00		0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.90860		0.00		0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.91840		0.00		0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.55933		0.00		0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.05770		0.00		0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.87428		0.00		0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.67560		0.00		0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.76974		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
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.90947			0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.61778			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.54340			0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	99.92118			0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.23012			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	99.86443			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	100.63823			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.09000		103.31491		10.09000	106.19887			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.71492			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	102.09430			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.23000		104.80122		12.23000	108.34064			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	102.18027			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.26000		101.96803		12.26000	108.20040			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		105.32036		10.02000	105.23553			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	102.18027			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	99.92930			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.84460			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.70408			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.71879			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.71893			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.57970			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.60000		104.63848		9.60000	104.55852			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.68466			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.77229			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		103.55809		10.57000	103.47117			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		103.82501		11.00000	103.73442			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.80503			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.03811			0	0.00
CLN384	On 20/09/2024	Spot Bond	12.02000		104.26375		12.02000	104.16458			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.85989			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.71866			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	99.92952			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.76644			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	100.49112			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.66260			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.66560			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	90.46436			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	100.70406			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.08272			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.76377			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.97173			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.60972			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.60009			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.70406			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN401	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.79358			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.53343			0	0.00
CLN403	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.51789			0	0.00
CLN404	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.45806			0	0.00
CLN405	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.62280			0	0.00
CLN406	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	85.50832			0	0.00
CLN407	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.70833			0	0.00
CLN408	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.94940			0	0.00
CLN409	On 18/07/2020	Spot Bond	0.00000		100.00000		0.00000	100.28452			0	0.00
CLN410	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.34616			0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.60840		7.01000	42.19907			0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	171.80022			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	8.55000		98.90108		8.55000	149.21509			0	0.00
CLN88	On 28/04/2028	Spot Bond	8.16500		36.74973		8.16500	161.75489			0	0.00
CLN89	On 02/03/2028	Spot Bond	8.16500		37.20170		8.16500	162.11779			0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	98.31518			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	98.30078			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.32688			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.67034			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.76211			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.71369			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.72326			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.32038			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.71260			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	100.64934			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.70161			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.69729			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.70156			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.71260			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.44068			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.21766			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.82000		107.56873		8.82000	106.06312			0	199,999,900.00
COJ04	On 05/06/2018	Spot Bond	8.70500		101.99170		8.70500	101.92050			0	846,100,000.00
COJ05	On 05/06/2023	Spot Bond	10.24000		112.13756		10.24000	112.04581			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.28500		102.64187		7.28500	102.58206			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.81000		107.79931		9.81000	107.71517			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.87000		103.11579		9.87000	103.03440			0	0.00
COT01	On 03/04/2023	Spot Bond	10.24000		96.92267		10.24000	96.84337			0	0.00
COT02	On 03/04/2028	Spot Bond	10.89500		98.45489		10.89500	98.36931			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.89500		91.51432		10.89500	91.43478			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.23924			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.82019			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.99660		100.00000	10.91688			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.24486			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.66021			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.22348			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	103.01507			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.80723			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	10.21779		100.00000	10.14371			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.64036		100.00000	12.54872			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.57500	96.85672		11.57500	97.68335			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	17.74615		100.00000	17.61748			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	9.62716		100.00000	9.55736			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	18.47148		100.00000	18.33756			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.95504			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.90500	100.17148		7.90500	100.10820			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.24208			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.16322			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.99212			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	97.35450		100.00000	98.38084			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.94928			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.34254			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000		0.00000	103.36134			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.67713			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.91671			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	100.79783			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	54.84041			0	0.00
DV2021	On 18/06/2021	Spot Bond	9.37000	99.43161		9.37000	99.35701			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DV21	On 15/06/2016	Spot Bond	7.54000		107.97155		7.54000	107.90606			0	0.00
DV22	On 07/02/2020	Spot Bond	9.11000		105.67120		9.11000	105.59321			0	1,350,000,000.00
DV23	On 27/02/2023	Spot Bond	9.52000		106.67900		9.52000	106.59681			0	1,050,000,000.00
DV24	On 18/02/2024	Spot Bond	9.50000		105.34046		9.50000	105.25947			0	0.00
DV29	On 18/02/2029	Spot Bond	9.56000		108.48002		9.56000	108.39610			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.72458			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.23678			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.79926			0	0.00
DVC011	On 11/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.84186			0	0.00
DVC012	On 26/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.94334			0	0.00
DVC013	On 25/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.53459			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.34974			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.30544			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00145			0	0.00
E170	On 01/08/2020	Spot Bond	8.22000		121.16111		8.22000	121.08025			7,500,000	2,400,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	95.72644			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	2.42500		99.62509		2.42500	99.52060			0	0.00
EL28	On 02/05/2028	Spot Bond	2.15000		125.71021		2.18000	125.17340			0	6,496,600,000.00
EL29	On 19/11/2029	Spot Bond	2.18000		112.77090		2.18000	112.65520			0	0.00
EL30	On 29/07/2030	Spot Bond	2.10000		113.59410		2.10000	113.47796			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EL31	On 02/06/2031	Spot Bond	2.31000		103.53025		2.31000	103.42285			0	0.00
EL36	On 31/01/2036	Spot Bond	2.40500		100.05803		2.40500	99.95324			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.65000		103.51649		9.65000	103.43567			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.55000		108.99868		9.55000	108.91582			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.94500		102.86895		9.94500	102.78758			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.19500		94.41864		10.19500	97.26691			0	100,000,000.00
EMM05	On 17/04/2029	Spot Bond	10.33500		105.33953		10.33500	104.24872			0	3,999,999,600.00
EMM06	On 23/06/2025	Spot Bond	10.04500		102.20122		10.04500	101.61344			0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.37498			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	99.26154			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.86277			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.69110			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.62631			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.54016			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.95670			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.21068			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.24452			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.00789			0	1,000,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.22967			0	0.00
EQS07	On 09/04/2018	Spot Bond	10.23000		98.91331		10.23000	98.83246			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	97.42801			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	98.94081			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	101.47330			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	101.56450			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.44245			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.22100		10.00000	111.13300			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.33593			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.39047			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.32503			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.37048			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.34570			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.32744			0	0.00
ES15	On 30/08/2015	Spot Bond	6.25000		103.27375		6.25000	103.22103			45,400,000,000	350,000,000.00
ES18	On 20/04/2018	Spot Bond	7.99500		105.48073		8.06500	105.24048			267,690,000	13,242,754,600.00
ES23	On 25/01/2023	Spot Bond	8.71000		107.04616		8.75500	106.71676			413,550,900	52,935,374,500.00
ES26	On 02/04/2026	Spot Bond	8.96000		94.93638		8.99500	94.64295			531,996,600	10,583,498,300.00
ES33	On 15/09/2033	Spot Bond	9.65500		84.43004		9.68500	84.14687			757,225,600	28,690,821,500.00
ES42	On 25/04/2042	Spot Bond	9.73000		90.48921		9.75500	90.20601			292,234,800	86,626,117,400.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.34193			0	120,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	98.47465			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.28585			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.14656			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.59898			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.37925			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.25302			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.02271			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	102.05253			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.31340			0	0.00
FIFC19	On 07/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.83229			0	0.00
FIFC20	On 07/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.78230			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.66669		100.00000	12.57486			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		12.32812		100.00000	12.23874			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.82293			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.88369			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.91789			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.98114			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.55000		97.83083		9.55000	97.75604			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.83279			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.83272			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	99.93788			0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	102.99014			494,000,000	247,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.20191			200,000,000	100,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.22166			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.30000		99.54338		10.30000	100.09993			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.22011			0	0.00
FRB16	On 08/07/2025	Spot Bond	0.00000		100.00000		0.00000	100.42677			0	0.00
FRB17	On 08/01/2027	Spot Bond	0.00000		100.00000		0.00000	100.43274			0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.40000		105.64402		10.40000	105.55626			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.95906			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
FRBI22	On 31/01/2022	Spot Bond	2.05000		135.02364		2.05000	135.79107			0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.08000		126.87749		2.08000	281.28064			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.26500		108.20526		2.26500	114.90222			0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.01000		96.54145		3.01000	155.93963			0	0.00
FRBI33	On 07/12/2033	Spot Bond	3.22000		103.63843		3.22000	194.53474			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.10500		105.72103		7.10500	105.65993			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.59100		67.63182		7.59100	67.04042			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.40000		43.54143		9.40000	42.64031			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.64000		42.20717		9.64000	41.28015			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.42991			600,000,000	300,000,000.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.84864			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.73624			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.80716			0	1,500,000,000.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.14023		7.47000	98.00000			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.14023		7.47000	100.00000			0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.78507			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	100.74843			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.93157			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	100.77229			0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.11269		6.00000	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
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	100.82080			0	0.00
FRC129	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC131	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.00975			0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.98017			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	22.78454		100.09221	22.61922			0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.70150			0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	109.39525			0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.94338			0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.41823			0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.78977			0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.00000			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	
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.79845			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.73013			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.73394			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.95904			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.72114			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	66.52071		13.22500	66.45019			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.68013			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.68099			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.01270			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.71174			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.49500	100.08072		3.49500	103.42426			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.74246			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.74246			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.52989			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55615			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.75837			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.69979			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.68355			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.07281			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.79953			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.58270			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.05130			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.92429			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
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.91671		0.00		0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.72710		0.00		0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.93828		0.00		0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.67586		0.00		0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.73394		0.00		0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.73394		0.00		0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.78642		0.00		0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.46686		0.00		0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.49184		0.00		0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.51200		0.00		0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.22100	10.00000	111.13300		0.00		0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.32674		0.00		0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.77485		0.00		0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.30737		0.00		0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.49351		0.00		0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.28472		0.00		0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.28548		0.00		0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.15591		0.00		0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.14188		0.00		0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.15591		0.00		0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.14131		0.00		0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.80968		0.00		0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	101.94743	8.75000	101.87552		0.00		0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.67968		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	
FRC207	On 20/09/2021	Spot Bond	100.00000		10.33880		100.00000	10.26384			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.47788		100.00000	9.40917			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	95.66176			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		11.88128		100.00000	11.79513			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.75951			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		23.32688		100.00000	25.14568			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.73404			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		10.03492		100.00000	9.96217			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		24.37551		100.00000	24.19879			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.73400			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		24.34391		100.00000	24.16741			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.72974			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.64243			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.81031			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.69955			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.86000		129.54418		2.86000	129.40370			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.52891			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.50871			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.50871			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.45449			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.89352			0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.75209			0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.62082			0.00	0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.77229			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
FRC231	On 25/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.60412			0	0.00
FRC232	On 15/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.17964			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.78804			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.02940			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.91483			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.39000		114.34554		3.39000	127.19971			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.80186			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.80964			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.44000		106.08716		3.44000	126.83011			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.42000		104.00994		3.42000	126.97780			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.62000		100.97942		2.62000	131.93985			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.69000		103.53827		2.69000	141.19140			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.90381			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.70157			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.79672			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.92447			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.89170			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.75354			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.75270			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.75997			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		13.21162		100.00000	13.11584			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		58.64874		100.00000	58.22353			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		28.72053		100.00000	28.51231			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRD11U	On 08/11/2016	Spot Bond	100.00000		40.63380	100.00000	40.25440		0.00		0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.85852	100.00000	11.77254		0.00		0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.57999		0.00		260,000,000	130,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.12176		0.00		0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.22296		0.00		0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	99.86236		0.00		0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	98.56991		0.00		0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	98.72922		0.00		0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000	0.00000	101.47782		0.00		0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800		83.59247	2.18800	103.98760		0.00		0	0.00
FRS101	On 31/01/2038	Spot Bond	2.52500		103.05300	2.52500	112.02287		0.00		0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.00943		0.00		0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.11145	10.38000	100.02785		0.00		0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.11145	10.38000	100.02785		0.00		0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000	0.00000	80.09300		0.00		0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.73610		0.00		0	0.00
FRS108	On 31/01/2038	Spot Bond	2.66500		100.80711	2.66500	109.32754		0.00		0	0.00
FRS109	On 07/12/2033	Spot Bond	2.66000		209.88494	2.66000	210.02732		0.00		0	0.00
FRS110	On 31/01/2038	Spot Bond	2.63500		110.01582	2.63500	109.89852		0.00		0	0.00
FRS112	On 07/12/2033	Spot Bond	2.69000		209.02066	2.69000	209.15988		0.00		0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000	0.00000	102.28578		0.00		0	0.00
FRS114	On 31/01/2025	Spot Bond	2.35000		114.18386	2.35000	114.06478		0.00		0	0.00
FRS115	On 31/03/2038	Spot Bond	2.72500		108.31248	2.72500	108.19620		0.00		0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000	0.00000	53.23200		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
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.45271			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.83000		106.36504		2.83000	106.24994			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.81000		114.10634		2.81000	205.73361			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.86000		112.46239		2.86000	204.32627			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.28000		100.56858		2.28000	100.46428			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.89000		160.78013		2.89000	203.48754			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.10500		88.01969		3.10500	101.34878			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.05000		98.70963		3.05000	155.28084			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.55500		82.04311		3.55500	93.90504			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.04000		98.75592		3.04000	155.44523			0	0.00
FRS130	On 11/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.37863			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.10000		154.38077		3.10000	154.38880			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.40000		189.77403		3.40000	190.15193			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		100.00000		0.00000	97.34267			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.48500		82.70427		3.48500	94.91758			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.45500		83.06981		3.45500	95.39260			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.26500		85.65636		3.26500	98.62276			0	0.00
FRS137	On 31/03/2028	Spot Bond	2.91000		156.97347		2.91000	157.60081			0	0.00
FRS138	On 07/12/2033	Spot Bond	3.17000		195.75480		3.17000	195.85961			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.20000		125.83190		2.20000	278.95990			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.09000		126.78997		2.09000	281.08638			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.81000		120.67307		2.81000	267.50996			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.52000		101.34300		2.52000	133.83342			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.94012			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.05000		135.92948		2.05000	131.63903			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.09093			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.37601			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.76593			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.50500		109.24593		2.50500	109.13074			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		31.39250		104.97509	31.15485			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		34.96239		101.07593	34.70647			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		28.35223		100.44759	28.14585			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		33.39648		100.76967	33.15269			0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS81	On 30/10/2042	Spot Bond	2.18000		118.83644		2.18000	118.71439			0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS85	On 31/01/2025	Spot Bond	2.21000		98.18553		2.21000	115.44774			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.90033			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24000		97.93240		2.24000	115.14982			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.37094			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.29000		125.05443		2.29000	351.25585			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.63876			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.26678			0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRX16	On 15/09/2016	Spot Bond	7.51000		103.42255		7.51000	103.36040			0	0.00
FRX17	On 15/09/2017	Spot Bond	8.03000		103.98443		8.03000	103.91771			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.29000		108.23489		8.29000	108.16286			0	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	8.89000		102.14816		8.89000	102.07575			0	760,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.17000		101.07280		9.17000	100.99856			0	0.00
FRX23	On 28/02/2023	Spot Bond	9.95000		91.58828		9.95000	91.51581			0	0.00
FRX24	On 10/12/2024	Spot Bond	10.04500		105.57267		10.04500	105.48789			0	470,000,000.00
FRX26	On 01/10/2026	Spot Bond	10.42500		95.97807		10.42500	96.90390			0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.72500		92.77291		10.72500	97.58529			0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.85000		94.03799		10.85000	93.95569			0	0.00
FRX45	On 14/04/2045	Spot Bond	10.21500		81.68803		10.21500	81.62135			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.62796			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.63663			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.65826			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.69290			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.71886			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.83124			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.27391			0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.14155			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.32170			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.37478			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.41901			0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.61350			0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		60.38083		100.00000	59.94307			0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		10.13022		100.00000	10.05678			0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.69957		100.00000	1.68725			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.28514	100.00000	0.28307				0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		9.39647	100.00000	9.32834				0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.57647	100.00000	1.56504				0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.26449	100.00000	0.26257				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	100.25991				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.38000		102.90871	9.38000	102.83142				0.00	0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	101.94531				0.00	0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	101.23406				0.00	0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	101.25027				0.00	0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	101.35563				0.00	0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	101.48515				0.00	0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	101.56601				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	101.31315				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.82860	100.00000	10.75008				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
GRB02U	On 08/12/2017	Spot Bond	100.00000		22.36308	100.00000	22.20095		0.00		0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		12.29584	100.00000	12.20670		0.00		0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		10.08766	100.00000	9.99347		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
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	99.93914		0.00		0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	99.93677		0.00		0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	99.93381		0.00		0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	99.92971		0.00		0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.82530		0.00		0	2,000,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.18997		0.00		250,000,000	250,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.47811		0.00		0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.90721		0.00		0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000	0.00000	101.41396		0.00		0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.63037		0.00		65,800,000	65,800,000.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001	100.00000	0.00001		0.00		849,400,000	849,400,000.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.97428		0.00		0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.81169		0.00		0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		11.36933	100.00000	11.28690		0.00		0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.82339		0.00		0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000	0.00000	99.80545		0.00		0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000	0.00000	99.80301		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
HILC21	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.38413			0	0.00
HILC22	On 13/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.54452			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
HM1B8U	On 19/07/2048	Spot Bond		100.00000	8.90650		100.00000	8.78824			0	0.00
HM1B9U	On 19/07/2048	Spot Bond		100.00000	8.90650		100.00000	8.78824			0	0.00
HM1C4U	On 19/07/2048	Spot Bond		100.00000	9.44813		100.00000	9.32268			0	0.00
HM1C5U	On 19/07/2048	Spot Bond		100.00000	9.44813		100.00000	9.32268			0	0.00
HM1D4U	On 19/07/2048	Spot Bond		100.00000	10.18588		100.00000	10.05209			0	0.00
HM1D5U	On 19/07/2048	Spot Bond		100.00000	10.14452		100.00000	10.00982			0	0.00
HM1E4U	On 19/07/2048	Spot Bond		100.00000	10.99566		100.00000	10.84966			0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1E2	On 19/07/2045	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	100.15255			0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.22010			0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.64661			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.22100		10.00000	111.13300			0	0.00
HPF05	On 17/02/2017	Spot Bond		9.26000	105.25464		9.26000	105.17571			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.59583			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.49864			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.46500		105.05517		8.46500	104.98301			0	1,490,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000		127.84506		1.97000	283.42823			0	2,200,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.95000		130.99653		1.95000	290.41539			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.68500		96.15266		9.68500	96.07732			100,000,000	1,810,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.72500		95.74630		9.72500	95.67097			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		34.98573		100.00000	34.73208			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		84.38900		100.00000	83.81623			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		38.57907		100.00000	38.29938			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		38.64373		100.00000	38.36357			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		111.22100		10.00000	111.13300			0	0.00
I2025	On 31/01/2025	Spot Bond	1.57000		122.13208		1.60000	121.69567			2,257,077,400	40,449,092,600.00
I2033	On 28/02/2033	Spot Bond	1.86000		100.80821		1.86000	101.22562			0	37,500,000,000.00
I2038	On 31/01/2038	Spot Bond	1.88000		125.63667		1.90500	124.95308			6,865,080,400	20,282,533,600.00
I2046	On 31/03/2046	Spot Bond	2.04000		123.42281		2.04000	123.29746			4,581,867,000	89,082,420,000.00
I2050	On 31/12/2050	Spot Bond	1.97000		133.64890		2.00000	132.54762			9,617,008,600	66,619,873,900.00
IBL21	On 15/03/2016	Spot Bond	8.24000		104.21521		8.24000	104.14664			0	0.00
IBL22	On 15/03/2018	Spot Bond	8.13000		107.95243		8.13000	107.88232			0	0.00
IBL28	On 18/08/2016	Spot Bond	8.06000		103.83313		8.06000	103.76516			0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.80663			0	0.00
IBL34	On 31/01/2017	Spot Bond	1.46000		101.52118		1.46000	132.57352			0	0.00
IBL36	On 31/01/2022	Spot Bond	2.12000		103.78241		2.12000	135.22518			0	100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.01557		0.00		0	0.00
IBL39	On 02/04/2018	Spot Bond	8.25000	103.97464	8.25000	103.90576		0.00		0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.43451		0.00		0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.43905		0.00		1,680,000,000	840,000,000.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.22100	10.00000	111.13300		0.00		0	0.00
IBL45	On 21/12/2018	Spot Bond	8.88000	98.23748	8.88000	98.16754		0.00		0	0.00
IBL46	On 15/01/2020	Spot Bond	9.31000	92.84023	9.31000	92.77138		0.00		0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.72232		0.00		0	0.00
IBL49	On 02/04/2018	Spot Bond	8.86000	98.73417	8.86000	98.66405		0.00		0	0.00
IBL50	On 02/08/2020	Spot Bond	9.36000	98.83043	9.36000	98.75554		0.00		0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.80053		0.00		0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	98.94437		0.00		0	0.00
IBL54	On 31/07/2016	Spot Bond	7.68500	99.50590	7.68500	99.44373		0.00		0	0.00
IBL55	On 31/07/2018	Spot Bond	8.66000	98.48147	8.66000	98.41231		0.00		0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	99.85584		0.00		0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.39728		0.00		0	0.00
IBL58	On 13/02/2017	Spot Bond	7.90000	104.73930	7.90000	104.67207		0.00		0	0.00
IBL59	On 17/02/2019	Spot Bond	8.62000	105.83608	8.62000	105.76208		0.00		0	0.00
IBL60	On 17/02/2024	Spot Bond	9.72000	107.58113	9.72000	107.49654		0.00		0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.48152		0.00		0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.99995		0.00		0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.81612		0.00		0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000	0.00000	99.90689		0.00		0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000	0.00000	99.90481		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
IBL66	On 12/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.86856			0	0.00
IBL67	On 31/01/2022	Spot Bond	2.85000		129.60751		2.85000	129.48045			0	125,500,000.00
IBL68	On 29/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.51866			0	0.00
IBL69U	On 22/07/2018	Spot Bond	100.00000		15.30013		100.00000	8.85688			25,000,000,000	25,000,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.01063		100.00000	0.01056			0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.09437			1,380,000,000	690,000,000.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.03661			0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.35000		98.05503		9.35000	97.98162			0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.24156			0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.15343			0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.99500		98.97515		9.99500	98.89649			0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		99.94545		5.00000	99.90455			0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.34479		5.00000	101.30378			0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.46351		4.00000	101.43077			0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		101.09893		4.00000	101.06611			0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		59.69573		100.00000	59.26293			0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		59.57588		100.00000	59.14396			0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		59.57588		100.00000	59.14396			0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		106.11868		9.20000	106.04047			0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.59223			0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.09537		100.00000	8.03668			0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.49785			0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		21.07350		100.00000	16.73613			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IN272U	On 10/11/2017	Spot Bond	100.00000		23.61926	100.00000	23.44801		0.00		0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.71949	100.00000	1.70964		0.00		0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.10322	100.00000	9.03722		0.00		0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.96311	100.00000	10.88362		0.00		0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.99768	100.00000	10.91794		0.00		0	0.00
IN289U	On 30/06/2025	Spot Bond	100.00000		8.74756	100.00000	8.68961		0.00		0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		40.34570	100.00000	40.05320		0.00		0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		95.54974	100.00000	94.80519		0.00		0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		94.07216	100.00000	93.35038		0.00		0	0.00
IN306U	On 24/06/2020	Spot Bond	100.00000		11.68108	100.00000	11.56578		0.00		0	0.00
IN307U	On 30/09/2015	Spot Bond	100.00000		96.87500	100.00000	96.18235		0.00		0	0.00
IN308U	On 30/09/2015	Spot Bond	100.00000		96.87500	100.00000	96.27938		0.00		0	0.00
IN309U	On 30/09/2015	Spot Bond	100.00000		96.87500	100.00000	96.26754		0.00		0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		82.93827	100.00000	82.38902		0.00		0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		92.63959	100.00000	91.93955		0.00		0	0.00
IN542U	On 13/10/2015	Spot Bond	100.00000		82.39278	100.00000	81.83857		0.00		0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		96.65513	100.00000	95.67220		0.00		0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		94.31525	100.00000	93.58974		0.00		0	0.00
INA531	On 28/07/2015	Spot Bond	6.40000		99.98247	6.40000	99.87741		0.00		0	0.00
INA533	On 11/08/2015	Spot Bond	6.40000		99.73768	6.40000	99.63313		0.00		0	0.00
INA534	On 18/08/2015	Spot Bond	6.40000		99.61573	6.40000	99.51144		0.00		0	0.00
INA538	On 08/09/2015	Spot Bond	6.45000		99.24587	6.45000	99.14154		0.00		0	0.00
INA543	On 13/10/2015	Spot Bond	6.60000		98.60920	6.60000	98.50382		0.00		0	0.00
INA544	On 20/10/2015	Spot Bond	6.60000		98.48628	6.60000	98.38116		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ING115		On 31/03/2016	Spot Bond		10.87654	101.64570	10.87654	101.29164			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond		10.87654	100.88252	10.87654	100.77041			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond		0.00000	100.00000	0.00000	100.76983			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.75556			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond		6.50000	102.03020	6.50000	101.97672			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.76377			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond		0.00000	100.00000	0.00000	91.40146			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.78760			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond		0.00000	100.00000	0.00000	100.21167			0.00	0	0.00
ING211/JIBAR		On 25/11/2020	Spot Bond		10.00000	111.22100	10.00000	111.13300			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond		0.00000	100.00000	0.00000	100.73370			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond		0.00000	100.00000	0.00000	104.83188			0.00	0	0.00
ING297		On 10/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.12217			0.00	0	0.00
ING298		On 17/09/2015	Spot Bond		0.00000	100.00000	0.00000	98.98842			0.00	0	0.00
ING301		On 12/10/2015	Spot Bond		100.00000	82.57919	100.00000	82.02247			0.00	0	0.00
ING305		On 08/01/2016	Spot Bond		0.00000	100.00000	0.00000	100.54687			0.00	0	0.00
ING310		On 15/10/2015	Spot Bond		0.00000	100.00000	0.00000	100.12393			0.00	0	0.00
INGR06		On 10/06/2016	Spot Bond		0.00000	100.00000	0.00000	101.37877			0.00	0	0.00
INLV01		On 12/08/2024	Spot Bond		0.00000	100.00000	0.00000	102.08297			0.00	0	0.00
IP275U		On 14/10/2015	Spot Bond		100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
IPF01/JIBAR		On 25/11/2020	Spot Bond		10.00000	111.22100	10.00000	111.13300			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond		0.00000	100.00000	0.00000	100.23549			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond		0.00000	100.00000	0.00000	100.23844			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
IPF06	On 13/04/2017	Spot Bond	8.75000	102.57951		8.75000	102.50752			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.48188			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.49310			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.50061			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.18735			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.19665			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.19106			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.70000	100.26476		9.70000	100.18737			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.71896			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.82000	105.05188		8.82000	104.97798			0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.38433			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.30600			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	100.67140			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	102.04367			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.12648			0	120,000,000.00
IV017	On 31/01/2022	Spot Bond	2.80000	99.67411		2.80000	130.15454			0	4,000,000,000.00
IV019	On 31/03/2028	Spot Bond	3.60000	146.71055		3.60000	152.11726			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.52608			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.26452			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.11369			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.99926			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	98.53528			0	0.00
IV030	On 31/01/2025	Spot Bond	3.60000	101.73463		3.60000	109.77384			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.60000	101.64982		3.60000	109.77384			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.07606			0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.38326			0	0.00
IV057U	On 14/07/2018	Spot Bond		100.00000	9.29683		100.00000	9.17472			0	0.00
IV08	On 30/04/2018	Spot Bond		10.42000	111.02096		10.42000	110.92907			0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.62045			0	0.00
IV19A	On 31/03/2028	Spot Bond		3.70000	145.18358		3.70000	145.01667			0	0.00
IV531U	On 30/07/2015	Spot Bond		100.00000	99.18478		100.00000	98.38275			0	0.00
IV533U	On 13/08/2015	Spot Bond		100.00000	95.54974		100.00000	94.80519			0	0.00
IV534U	On 20/08/2015	Spot Bond		100.00000	93.83033		100.00000	93.11224			0	0.00
IVA530	On 23/07/2015	Spot Bond		6.40000	99.92991		6.40000	99.98247			0	0.00
IVA531	On 30/07/2015	Spot Bond		6.40000	99.94742		6.40000	99.49408			0	0.00
IVA533	On 13/08/2015	Spot Bond		100.00000	95.54974		100.00000	100.00000			0	0.00
IVA534	On 20/08/2015	Spot Bond		6.40000	99.58094		6.40000	98.77038			0	0.00
IVA537	On 03/09/2015	Spot Bond		6.45000	99.33297		6.45000	98.64038			0	0.00
IVA538	On 10/09/2015	Spot Bond		6.45000	99.21107		6.45000	98.52017			0	0.00
IVA539	On 17/09/2015	Spot Bond		6.60000	99.06848		6.60000	98.96212			0	0.00
IVA542	On 08/10/2015	Spot Bond		6.60000	98.69720		6.60000	98.59163			0	0.00
IVA543	On 15/10/2015	Spot Bond		6.60000	98.57405		6.60000	98.46874			0	0.00
IVA544	On 22/10/2015	Spot Bond		100.00000	80.75221		100.00000	80.21978			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	99.94803			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.22100		10.00000	111.13300			0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.07658			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.36739			0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.26870			0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.40940			0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.11005			0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.23628			0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.23777			0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.24073			0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22740			0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.08577			0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.90218			0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.74710			0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.43391			0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.13600			0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.12477			0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.46119			0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.99992			0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.69500			0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.51392			0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.52686			0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.52686			0	0.00
IVC036	On 16/07/2019	Spot Bond		9.22000	100.50024		9.22000	100.42642			0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	13.14414		100.00000	13.05754			0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.35055		100.00000	11.26825			0	0.00
IVC040	On 24/07/2021	Spot Bond		9.37000	99.98438		9.37000	99.90977			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.89998			0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.45545			0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.77016			0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	105.42753			0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.99987			0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.92287			0	0.00
IVC047	On 27/10/2015	Spot Bond		6.97500	101.94768		6.97500	101.89028			0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.76660			0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.41408			0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.12352			0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.79196			0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.51681			0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.65784			0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.04756			0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.62926			0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.90554			0	0.00
IVC058	On 03/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.46052			0	0.00
IVC059	On 09/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.92490			0	0.00
IVC061	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.51912			0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.00000		0.00000	99.83031			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.87791			0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.05460			0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	60.23456		100.00000	59.79786			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.00051			0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02324			0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.88052			0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.01670			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	99.18256		100.00000	98.37838			0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.45341			0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	102.09795			0	0.00
KW01	On 31/10/2027	Spot Bond	8.54500	140.39388		8.54500	140.29815			0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.60872			0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.83694			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.05399			0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.66287			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.22880			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.31000	99.17698		10.31000	99.09574			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000	104.06156		9.71000	103.97983			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.86195			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.85000	101.30184		8.85000	101.22916			0	3,331,600,000.00
LGL03	On 03/04/2018	Spot Bond	8.98000	99.24488		8.98000	99.17345			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.98000	100.94434		9.98000	100.86290			0	650,300,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.99906			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.19250			0	0.00
LHL02	On 13/12/2015	Spot Bond	7.99500	102.23721		7.99500	102.17206			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.29763			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.79056			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.39245		0.00		0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.46218		0.00		0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.56768		0.00		0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.37859		0.00		0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.74050		0.00		0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.89656		0.00		0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.68558		0.00		0	0.00
MAQ072	On 10/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.14727		0.00		0	0.00
MAQ073	On 09/10/2015	Spot Bond	0.00000		100.00000	0.00000	98.64443		0.00		0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.62692		0.00		0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.64637		0.00		0	0.00
MAQ0A3	On 31/08/2018	Spot Bond	0.00000		100.00000	0.00000	100.36549		0.00		0	0.00
MAQ0A4	On 31/08/2018	Spot Bond	0.00000		100.00000	0.00000	100.38815		0.00		0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.65142		0.00		0	0.00
MBC024	On 05/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.24853		0.00		0	0.00
MBC025	On 07/10/2015	Spot Bond	0.00000		100.00000	0.00000	98.68591		0.00		0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.51506		0.00		0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.17934		0.00		0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.58011		0.00		0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.01326		0.00		0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.26766		0.00		0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.21698		0.00		0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.47322		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
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.50822			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.54235			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.87545			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.21093			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.22956			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		55.73627	100.00000		55.33218			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		27.67648	100.00000		27.47583			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		19.77714	100.00000		19.63376			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		19.85563	100.00000		19.71168			0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		23.81697	100.00000		23.64430			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		24.91261	100.00000		24.73199			0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.90683			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.88000		102.97594		8.88000	102.90263			0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.90000		102.49772		8.90000	102.42459			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.22178			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.37424			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.39031			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.06500		103.21716		8.06500	103.15029			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.87000		101.91550		8.87000	101.84342			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.62500		102.40273		9.62500	102.32428			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.63228			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.65394			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.66000		103.02069		9.66000	102.94056			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.14500		103.23953		7.14500	103.17951			0	2,470,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MIL02	On 31/05/2017	Spot Bond	8.99000		101.00611		8.99000	100.93333			0	0.00
MIP4C	On 13/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.20446			0	0.00
MIP4F	On 13/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.21569			0	0.00
MIP4U	On 13/01/2016	Spot Bond	100.00000		72.67227		100.00000	71.84957			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.77673			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.50000		107.31879		9.50000	105.93053			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	100.46375			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		36.72470		100.00000	36.45845			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.69000		100.95961		8.69000	100.88925			0	140,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.68000		102.94295		8.68000	102.87167			0	609,100,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.65038		100.89771	7.59446			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.74780		100.61875	7.69132			0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N5A16	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.85334			0	0.00
N5B23	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.91357			0	0.00
N5C23	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.92560			0	0.00
N5D23	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	101.05650			0	0.00
N5E23	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	101.16543			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
N5F23U	On 20/06/2023	Spot Bond			100.00000		11.60687	100.00000	11.52272				0.00	0	0.00
N5G23U	On 20/06/2023	Spot Bond			100.00000		12.42648	100.00000	12.33638				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond			9.82000		93.52038	9.82000	93.44732				0.00	0	1,000,000,000.00
NAM02	On 29/06/2020	Spot Bond			9.45000		101.28029	9.45000	101.20367				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond			7.76500		99.23341	7.76500	99.17146				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond			9.34000		99.69787	9.34000	99.62372				0.00	0	170,200,000.00
NBK12A	On 19/03/2021	Spot Bond			8.95000		105.16629	8.95000	105.09126				0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond			9.42000		105.22009	9.42000	105.14116				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond			0.00000		100.00000	0.00000	102.12520				0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond			9.31000		100.68690	9.31000	100.63259				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond			0.00000		100.00000	0.00000	101.16383				0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond			9.55000		100.38778	9.55000	100.30762				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond			0.00000		100.00000	0.00000	102.21037				0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond			10.14500		100.04643	10.14500	99.96441				0.00	0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond			0.00000		100.00000	0.00000	100.09202				0.00	240,000,000	120,000,000.00
NBK17A	On 22/04/2026	Spot Bond			10.32500		100.17881	10.32500	100.09617				0.00	0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond			0.00000		100.00000	0.00000	101.18012				0.00	0	0.00
NBK18A	On 01/06/2020	Spot Bond			9.29000		101.27959	9.29000	101.20424				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond			0.00000		100.00000	0.00000	100.42624				0.00	800,000,000	400,000,000.00
NBK19A	On 01/06/2022	Spot Bond			9.70000		101.15563	9.70000	101.07713				0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond			0.00000		100.00000	0.00000	100.10290				0.00	0	0.00
NBK20A	On 01/06/2026	Spot Bond			10.39500		101.33282	10.39500	101.24869				0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond			0.00000		100.00000	0.00000	100.58091				0.00	0	0.00
NBK21A	On 21/07/2027	Spot Bond			10.59500		105.76449	10.59500	100.31904				0.00	500,000,000	450,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.46196			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.48632			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.52615			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.00000		0.00000	101.56707			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	101.63548			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.00000		0.00000	100.04124			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.08628			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.89500		104.28996		6.89500	104.23144			0	2,996,600,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.09121			0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.95000		112.56562		8.95000	112.48530			0	3,060,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.72000		38.96698		10.72000	38.93438			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.09144			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.81000		104.16051		7.81000	104.09548			0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.63520			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	97.61622			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.08913			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	99.94080			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.90011			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	94.11475			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.54463			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.68207			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.64743			0	8,800,000,000
											8,800,000,000	8,800,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.93332		0.00		0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.62618		0.00		0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.60824		0.00		0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.60781		0.00		0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	99.86985		0.00		0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.69979		0.00		0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.89000	105.11898	9.89000	108.03219		0.00		0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.69552		0.00		0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.92500	103.92838	9.92500	106.91227		0.00		0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.69979		0.00		0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.62966		0.00		0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.68828		0.00		0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.70662		0.00		0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.71516		0.00		0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.08973		0.00		0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.32363		0.00		0	0.00
NCLN94	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.39565		0.00		0	0.00
NED11	On 17/09/2015	Spot Bond	7.49500	104.15783	7.49500	104.09438		0.00		40,000,000	210,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	99.93203		0.00		0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.09267		0.00		0	240,000,000.00
NED15	On 08/04/2024	Spot Bond	10.08000	102.68746	10.08000	105.37533		0.00		0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	99.00548		0.00		0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000	0.00000	102.32849		0.00		0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	100.00000	0.00000	100.19133		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
NED19	On 01/07/2025	Spot Bond	0.00000		100.00000		0.00000	100.61951			0	0.00
NED20	On 01/07/2025	Spot Bond	11.21000		102.86811		11.21000	101.01212			0	1,500,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.33367			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		118.38234		9.44500	118.29331			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	101.38250			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.22100		10.00000	111.13300			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.10000		172.72727		2.10000	172.55101			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.46000		99.23360		2.46000	114.16661			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		188.50196		3.45000	188.30656			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.85000		109.37971		2.85000	110.42625			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.19000		150.64828		3.19000	142.64809			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.10000		154.56224		3.10000	154.38880			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.71000		102.62152		8.71000	102.55022			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.34000		105.90141		9.34000	105.99701			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.40095			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.21219			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.25512			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.22938			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.30487			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.54000		105.91933		9.54000	107.26270			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.28086			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.26370			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1B17	On 22/05/2052	Spot Bond	0.00000		100.00000		0.00000	101.37852			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.74000		105.93737		9.74000	106.02629			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.29801			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.30659			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000		100.00000		0.00000	101.45222			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.62350			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.51907			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.33232			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.67000		112.08369		8.67000	112.00575			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.40000		117.65173		9.40000	117.56366			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.99500		177.05735		1.99500	176.87819			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.29500		115.89035		10.29500	115.79503			0	2,520,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.08492			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.94803			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.70827			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.03101			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.06577			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.38642			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.71785			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.90913		100.00000	18.77204			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		82.69124		100.00000	82.14118			0	0.00
OML01	On 27/10/2015	Spot Bond	6.98500		102.65269		6.98500	102.59482			0	400,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	101.29433			0	0.00
OML03	On 27/11/2024	Spot Bond	9.86000		97.87231		9.86000	99.33869			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
OML04	On 19/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.00026			0	0.00
OML05	On 19/03/2025	Spot Bond	10.03000		101.77831		10.03000	102.35767			0	1,597,200,000.00
OML06	On 19/03/2027	Spot Bond	10.60000		101.76969		10.60000	102.21985			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.14500		102.48243		11.14500	102.64229			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		40.56453		100.00000	40.27044			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.41000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.22100		10.00000	111.13300			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.85041			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.93319			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.55256			0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.43662			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.60553			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.94703			700,000,000	350,000,000.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.04136			0	0.00
PPC004	On 30/06/2021	Spot Bond	9.60000		103.09485		9.60000	101.78588			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.94538			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.94372			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.94298			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.94132			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.93418			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.93252			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.85239			0	0.00
R010P	On 21/12/2025	Spot Bond	7.96500		44.37834		7.96500	44.34994			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R158	On 15/09/2015	Spot Bond			5.99500		105.88047		5.99500	105.82876			0.00	31,225,404,700	44,435,404,500.00
R158P	On 15/09/2015	Spot Bond			6.64000		99.09861		6.64000	99.04504			0.00	0	0.00
R159	On 15/09/2016	Spot Bond			6.69000		112.22503		6.74000	112.10759			0.00	07,784,313,000	40,148,544,100.00
R159P	On 15/09/2016	Spot Bond			6.57000		92.92039		6.57000	92.87143			0.00	0	0.00
R186	On 21/12/2026	Spot Bond			8.11000		118.58128		8.14500	118.21693			0.00	76,885,111,200	59,252,800,000.00
R187P	On 21/12/2026	Spot Bond			7.88500		41.40578		7.88500	41.37954			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond			7.80500		38.69196		7.80500	38.66769			0.00	0	0.00
R197	On 07/12/2023	Spot Bond			1.56000		291.89166		1.59000	290.99876			0.00	2,895,625,400	16,951,504,800.00
R202	On 07/12/2033	Spot Bond			1.82000		236.42736		1.86000	234.85919			0.00	12,521,992,600	88,742,550,600.00
R2023	On 28/02/2023	Spot Bond			7.97500		101.86265		8.02000	101.54717			0.00	65,728,980,400	03,635,709,800.00
R203	On 15/09/2017	Spot Bond			7.05500		105.32138		7.13000	105.11280			0.00	09,074,394,600	74,850,047,300.00
R2030	On 31/01/2030	Spot Bond			8.55000		95.38957		8.58500	95.04526			0.00	39,270,387,600	71,837,633,300.00
R2032	On 31/03/2032	Spot Bond			8.63500		99.26989		8.67000	98.90287			0.00	33,552,950,200	83,505,090,600.00
R2035	On 28/02/2035	Spot Bond			8.75500		102.09106		8.75500	104.62055			0.00	18,000,000,000	58,400,000,000.00
R2037	On 31/01/2037	Spot Bond			8.77500		97.26829		8.80500	96.91770			0.00	44,577,966,400	98,735,755,800.00
R204	On 21/12/2018	Spot Bond			7.38000		102.61098		7.45000	102.34020			0.00	00,293,587,200	93,598,680,800.00
R2044	On 31/01/2044	Spot Bond			8.81000		99.28268		8.83500	98.95422			0.00	86,171,447,000	40,937,723,500.00
R2048	On 28/02/2048	Spot Bond			8.81000		102.88816		8.83000	102.60407			0.00	70,939,509,800	27,300,324,100.00
R207	On 15/01/2020	Spot Bond			7.61500		98.87174		7.66000	98.64506			0.00	19,030,569,200	49,325,306,500.00
R208	On 31/03/2021	Spot Bond			7.75500		97.61567		7.80000	97.35690			0.00	66,724,468,000	18,089,081,500.00
R209	On 31/03/2036	Spot Bond			8.70500		78.64034		8.73500	78.35216			0.00	05,264,759,000	62,131,354,000.00
R210	On 31/03/2028	Spot Bond			1.67000		180.17445		1.70000	179.41345			0.00	5,736,381,900	59,150,075,900.00
R211	On 31/01/2017	Spot Bond			0.75000		134.10839		0.76000	133.96614			0.00	1,749,433,200	42,017,483,400.00
R212	On 31/01/2022	Spot Bond			1.50000		140.46854		1.55000	139.91202			0.00	41,823,317,600	39,243,858,300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R213	On 28/02/2031	Spot Bond		8.57500	89.41434		8.61000	89.08446			0.00	05,724,824,500	68,116,000,000.00
R214	On 28/02/2041	Spot Bond		8.74000	79.86149		8.76500	79.59972			0.00	72,424,744,200	66,418,509,300.00
R228C	On 15/09/2015	Spot Bond		6.64000	99.09861		6.64000	99.04504			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.56000	95.97873		6.56000	95.92824			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.57000	92.92039		6.57000	92.87143			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.58000	97.41839		6.58000	97.36709			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.56000	94.34629		6.56000	94.29639			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.62000	91.27567		6.62000	91.22695			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.10500	87.56692		7.10500	87.51682			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.15500	84.46483		7.15500	84.41617			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.45500	80.86549		7.45500	80.81699			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.43500	78.01070		7.43500	77.96403			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.41500	75.27121		7.41500	75.22630			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.40500	72.61110		7.40500	72.56784			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.62000	69.31108		7.62000	69.26861			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.60000	66.83677		7.60000	66.79592			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.72000	63.95226		7.72000	63.91257			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.69000	61.68942		7.69000	61.65128			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.66000	59.52386		7.66000	59.48720			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.63000	57.45093		7.63000	57.41568			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.59000	55.50848		7.59000	55.47459			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.55000	53.65240		7.55000	53.61982			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.08500	49.38462		8.08500	49.35255			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
R346C	On 21/12/2024	Spot Bond	8.04500	47.63771		8.04500	47.60692			0	0.00
R347C	On 21/06/2025	Spot Bond	8.00500	45.97030		8.00500	45.94073			0	0.00
R348C	On 21/12/2025	Spot Bond	7.96500	44.37834		7.96500	44.34994			0	0.00
R349C	On 21/06/2026	Spot Bond	7.92500	42.85804		7.92500	42.83074			0	0.00
R350C	On 21/12/2026	Spot Bond	7.88500	41.40578		7.88500	41.37954			0	0.00
R351C	On 21/06/2027	Spot Bond	7.84500	40.01816		7.84500	39.99292			0	0.00
R352C	On 21/12/2027	Spot Bond	7.80500	38.69196		7.80500	38.66769			0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.59072			0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.31188			0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.21100			0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.05919			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	31.14950		100.00000	32.66878			0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	21.12467		100.00000	20.97152			0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	31.14126		100.00000	30.91548			0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	98.90000		100.00000	98.12330			0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	42.89061		100.00000	42.57965			0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000	17.67001		100.00000	17.54191			0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	21.62655		100.00000	21.45967			0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	9.05484		100.00000	8.97891			0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	16.44342		100.00000	16.31654			0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	13.32217		100.00000	13.21937			0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	10.24880		100.00000	10.16971			0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.91888			0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.85471			276,000,000	138,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.23519			0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.29824			0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.16325			0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.38151			0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.60493			0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.10331			0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.14960			0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.40550			0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.18475			0	0.00
REBC02	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.08273			0	0.00
RED101	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.33744			0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		17.75438	100.00000		17.62565			0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		12.45469	100.00000		12.36439			0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		10.31886	100.00000		10.24406			0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		9.53504	100.00000		9.46591			0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.39042			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000		0.00000	102.25425			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.72289			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.00291			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.36561			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.19283			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.00170			0	240,000,000.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.41768			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.08428			0	61,100,000.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	88.00537			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	82.74216			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	92.40149			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	91.68551			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.76511			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	83.26774			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	97.52965			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		107.92689		12.35000	107.81975			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		16.39837		100.00000	16.27948			0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.90375			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.31842		100.00000	6.27310			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		34.39674		100.00000	34.14737			0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		63.38208		100.00000	62.92256			0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.68528		100.00000	12.40535			0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		46.41379		100.00000	46.07729			0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	102.96333			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	76.99068			0	0.00
RW21	On 21/04/2021	Spot Bond	9.17000		106.12173		9.17000	106.04378			0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.54000		101.02983		9.54000	100.95268			0	0.00
RW28	On 10/12/2028	Spot Bond	9.87000		87.28724		9.87000	103.96172			0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.21529			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.94000		105.41630		7.94000	105.34940			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		111.22100	10.00000	111.13300		0.00		0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.31285		0.00		0	0.00
SBK14	On 01/12/2017	Spot Bond	9.38000		102.03242	9.38000	101.95579		0.00		0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.72205		0.00		0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.94281		0.00		0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	101.21222		0.00		0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	99.38740		0.00		0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	99.99981		0.00		0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000	0.00000	101.37818		0.00		0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000	0.00000	99.90270		0.00		0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		100.00000	0.00000	101.51016		0.00		0	0.00
SBK23	On 28/05/2027	Spot Bond	11.62000		101.46829	11.62000	101.47775		0.00		0	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.95000		101.16055	8.95000	101.08798		0.00		6,000,000	2,843,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.48500		105.66655	7.48500	105.60225		0.00		0	0.00
SBN29	On 15/09/2015	Spot Bond	8.06000		105.58423	8.06000	105.51510		0.00		0	0.00
SBN31	On 15/09/2015	Spot Bond	7.24500		105.70095	7.24500	105.63867		0.00		0	0.00
SBN33	On 15/09/2017	Spot Bond	8.53000		102.45061	8.53000	102.38086		0.00		0	113,200,000.00
SBN34	On 15/09/2015	Spot Bond	7.39000		105.68016	7.39000	105.61667		0.00		0	0.00
SBN35	On 15/09/2015	Spot Bond	8.10000		105.57851	8.10000	105.50904		0.00		0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.80709		0.00		0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.46341		0.00		0	0.00
SBS13	On 22/09/2017	Spot Bond	8.02000		104.76299	8.02000	104.69586		0.00		0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.28822		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	
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.67479			0	0.00	
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.82051			0	0.00	
SBS19	On 23/06/2021	Spot Bond	9.56000		103.67754		9.56000	103.59822			0	0.00	
SBS20	On 15/05/2026	Spot Bond	10.04500		101.99670		10.04500	101.91525			0	0.00	
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.60549			0	0.00	
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.41431			0	0.00	
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	102.28696			0	0.00	
SBS25	On 24/05/2019	Spot Bond	8.78000		101.80826		8.78000	101.73696			0.00	1,000,000,000	1,000,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		27.57999		100.00000	27.39526			0	0.00	
SBS27	On 20/02/2024	Spot Bond	9.56000		107.66293		9.56000	107.57964			0	2,570,000,000.00	
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.81405			0.00	1,140,000,000	570,000,000.00
SBS29	On 12/06/2019	Spot Bond	8.81000		100.66413		8.81000	100.59302			0	0.00	
SBS3	On 25/05/2026	Spot Bond	10.05500		89.30929		10.05500	89.23790			0	0.00	
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.04405			0	0.00	
SBS31	On 27/06/2027	Spot Bond	9.79500		101.11217		9.79500	101.03295			0	0.00	
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.69975			0	0.00	
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.71870			0	0.00	
SBS34	On 19/09/2024	Spot Bond	9.94500		104.45954		9.94500	104.37692			0	1,450,000,000.00	
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00000		0.00000	99.92944			0	200,000,000.00	
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000		0.00000	99.90410			0	0.00	
SBS37	On 29/01/2020	Spot Bond	9.08000		95.94414		9.08000	95.87355			0	0.00	
SBS38	On 29/01/2025	Spot Bond	10.18500		93.38161		10.18500	93.30477			0	1,500,000,000.00	
SBS39	On 29/01/2030	Spot Bond	10.96000		90.96878		10.96000	90.88838			0	0.00	
SBS4	On 16/11/2021	Spot Bond	9.50000		97.46239		9.50000	97.38867			0	570,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond		7.38000	104.23664		7.38000	104.17508			0	413,800,000.00
SBSI11	On 07/12/2023	Spot Bond		2.20000	125.83190		2.20000	278.95990			0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.37000	131.61611		1.37000	132.75148			0	0.00
SCM10U	On 15/09/2017	Spot Bond		100.00000	23.73130		100.00000	23.55925			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
SGI002	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.27404			0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	36.28202		100.00000	36.01898			0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	169.43783		0.00000	82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond		2.03000	117.30465		2.03000	131.45381			0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.03020		6.50000	101.97672			0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.08749			0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.95663			0	0.00
SHS05	On 29/06/2017	Spot Bond		8.63000	100.86605		8.63000	100.79623			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.60660			0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.43897			0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.63137			0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	38.73758		100.00000	38.45673			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.22100		10.00000	111.13300			0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.89693			0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.85183			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS16U	On 29/06/2016	Spot Bond	100.00000		54.79795	100.00000	54.40066		0.00		0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		42.57670	100.00000	42.26802		0.00		0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		44.08285	100.00000	43.76324		0.00		0	0.00
SHS19	On 10/09/2017	Spot Bond	9.47000		105.11486	9.47000	105.03560		0.00		0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.09034		0.00		0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.00000	0.00000	101.34274		0.00		0	0.00
SHS23	On 29/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.53891		0.00		0	0.00
SHS24	On 29/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.55903		0.00		0	0.00
SHS25	On 29/06/2020	Spot Bond	9.70000		101.23654	9.70000	101.15797		0.00		0	102,000,000.00
SHS26	On 29/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.52124		0.00		0	0.00
SLI2	On 15/08/2016	Spot Bond	7.99000		105.93962	7.99000	105.87085		0.00		0	1,140,000,000.00
SLI3	On 15/08/2018	Spot Bond	9.10000		102.83863	9.10000	102.76281		0.00		0	0.00
SNT01	On 15/09/2017	Spot Bond	8.53000		102.45061	8.53000	102.38086		0.00		0	3,770,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.32697		0.00		0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.32386		0.00		0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.71575		0.00		0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	101.28330		0.00		0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	101.31797		0.00		0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.32082		0.00		0	0.00
SSA01	On 28/06/2016	Spot Bond	8.23000		101.96763	8.23000	101.90025		0.00		0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.32741		0.00		0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.16969		0.00		0	0.00
SSA06	On 16/04/2020	Spot Bond	9.39000		97.24342	9.39000	97.17031		0.00		0	740,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.18914		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	
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.64060			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.93881			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.37000	90.82223		9.37000	90.75408			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.37000	90.82223		9.37000	90.75408			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.08000	93.63176		9.08000	93.56400			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79852			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.01000	103.45072		8.01000	103.38450			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.35000	113.75004		2.35000	114.06478			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.76000	98.57873		8.76000	98.50948			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	8.50000	104.78061		8.50000	101.35762			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	10.18500	103.10865		10.18500	103.02473			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.04102			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	10.48000	76.36567		10.48000	76.30211			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.01405			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.16177			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.65279			0.00	0	0.00
SSN028		On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.18037			0.00	0	0.00
SSN029		On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.63153			0.00	0	0.00
SSN030		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.28469			0.00	0	0.00
SSN031		On 16/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN033		On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.81074			0.00	0	0.00
SSN034		On 02/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.16664			0.00	0	0.00
SY1234		On 26/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.40089			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
SY1237	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.48869			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.48815			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.59233			20,100,000,000	20,100,000,000.00
SY1240	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.62788			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.55952			11,900,000,000	11,900,000,000.00
SY1242	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.57464			0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.57585			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.55692			0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.50375			19,600,000,000	19,600,000,000.00
SY1247	On 28/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.37895			0	0.00
SY1248	On 08/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.17946			0	0.00
SY1249	On 10/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.14861			0	0.00
SY1250	On 16/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.04896			0	0.00
SY1251	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SY1252	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	98.43266			0	0.00
SY1253	On 19/08/2015	Spot Bond	100.00000		94.07216		100.00000	93.35038			22,400,000,000	12,800,000,000.00
SY1254	On 27/10/2015	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.45500		105.04252		6.45500	104.98745			0	0.00
SZ25	On 30/09/2025	Spot Bond	8.79500		104.23960		8.79500	104.16609			0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.30930			0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.38801			0	0.00
T12A12	On 21/02/2048	Spot Bond	9.31000		98.78152		9.31000	100.76024			0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		63.48659		100.00000	63.02630			0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.07772			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.82153			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.61065			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.61064			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.64100			0	0.00
TFS131	On 20/11/2015	Spot Bond	100.00000		89.32873		100.00000	88.94590			0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	103.23948			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.92325			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.92270			0	0.00
TFS135	On 06/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.37247			0	0.00
TFS136	On 06/07/2020	Spot Bond	0.00000		100.00000		0.00000	100.38161			0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.92948			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.64000		100.98129		7.64000	100.91857			0	3,000,000,000.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.08083			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.08295			0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.18802		7.83000	100.12530			0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.07968			0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.08232			0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.08619			0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.07968			0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.08232			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		87.02491		7.16000	100.11477			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.08749			0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.08707			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.09717			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.09580			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.13672			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.13207			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.07957			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.08295			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.20920		8.73000	100.13942			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.81892			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.08232			0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.92000	92.96113		8.92000	98.28050				0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.66071			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.08465			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.08770			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.08654			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.08854			0	500,000,000.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.09696			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.09654			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.09545			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.12949			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.12990			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.13146			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	101.29197			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.33530			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.26000	102.32901		9.26000	103.56211				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12A4		On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.30930			0	0.00
TH12A5		On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.36995			0	0.00
TH12A6		On 21/08/2019	Spot Bond	9.17000	101.56863		9.17000	101.49319			0	0.00
TH12A7		On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.31832			0	0.00
TH12A8		On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.38801			0	0.00
TH12A9		On 21/02/2048	Spot Bond	9.28000	91.07393		9.28000	100.31198			0	0.00
TH12B1		On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.44789			0	0.00
TH12B2		On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.44789			0	0.00
TH12B3		On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.46639			0	0.00
TH12B4		On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.46639			0	0.00
TH12C1		On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.58630			0	0.00
TH12C2		On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.58630			0	0.00
TH12C3		On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.60567			0	0.00
TH12C4		On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.60393			0	0.00
TH12D1		On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	102.14687			0	0.00
TH12D2		On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	102.14687			0	0.00
TH12D3		On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	102.35736			0	0.00
TH12D4		On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	102.16010			0	0.00
TH9A10		On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.08476			0	0.00
THE8A1		On 18/04/2036	Spot Bond	101.06155	5.89831		101.06155	5.85514			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	100.27963			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.08314			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.41404			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.08314			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.08422			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.08476			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.08249			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.08422			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.09016			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.09016			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.09016			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.09880			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.10095			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.09826			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.14125			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.14392			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.14285			0	0.00
TL20	On 22/02/2020	Spot Bond	9.54000		89.83101		9.54000	89.73088			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		111.22100		10.00000	111.13300			0	0.00
TN17	On 14/11/2017	Spot Bond	8.23000		103.93514		8.23000	103.86683			169,200,000	10,684,600,000.00
TN20	On 17/09/2020	Spot Bond	9.54000		107.57222		9.54000	107.49052			102,700,000	11,911,300,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.48732		100.00000	1.47653			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TN23	On 06/11/2023	Spot Bond	9.80500		107.92757		9.80500	107.84338			0	11,370,000,000.00
TN25	On 19/08/2025	Spot Bond	9.90500		101.59028		9.90500	101.50893			0	13,208,754,000.00
TN27	On 14/11/2027	Spot Bond	9.94500		94.44088		9.94500	94.36619			0	9,770,000,000.00
TN30	On 09/10/2030	Spot Bond	10.38000		104.00285		10.38000	103.91662			0	2,000,000,000.00
TN40	On 09/10/2040	Spot Bond	10.69000		103.68834		10.69000	103.59987			0	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.88055			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.15450			0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.45298			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.48930			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.49304			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.67231			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	102.04407			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	101.49120			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.22100		10.00000	111.13300			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.36976			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.37705			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.27022			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.97082			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.89298		10.00000	99.81278			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.89564		9.75000	99.81744			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.89725		100.00000	9.82088			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.77714			0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.82420			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TRAA3U	On 14/06/2024	Spot Bond			100.00000		8.48593	100.00000	8.42441				0.00	0	0.00
TRAA4U	On 14/06/2024	Spot Bond			100.00000		9.04067	100.00000	8.97513				0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond			0.00000		100.00000	0.00000	100.85032				0.00	0	0.00
TRAB2U	On 14/06/2024	Spot Bond			100.00000		9.37351	100.00000	9.30555				0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond			0.00000		100.00000	0.00000	100.85553				0.00	0	0.00
TRAC2U	On 14/06/2024	Spot Bond			100.00000		9.65088	100.00000	9.58091				0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond			0.00000		100.00000	0.00000	101.00143				0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond			100.00000		13.03479	100.00000	12.94029				0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond			0.00000		100.00000	0.00000	101.32245				0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond			100.00000		16.75155	100.00000	16.63009				0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond			100.00000		11.79436	100.00000	11.70885				0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond			0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond			0.00000		100.00000	0.00000	99.76006				0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond			0.00000		100.00000	0.00000	99.49568				0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond			0.00000		100.00000	0.00000	99.23174				0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond			0.00000		100.00000	0.00000	104.97988				0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond			0.00000		100.00000	0.00000	103.77686				0.00	0	5,000,000,000.00
TSP178	On 29/10/2015	Spot Bond			0.00000		100.00000	0.00000	98.17849				0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond			0.00000		100.00000	0.00000	97.68453				0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond			0.00000		100.00000	0.00000	97.37724				0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond			0.00000		100.00000	0.00000	96.67022				0.00	2,000,000,000	20,000,000,000.00
TSP183	On 04/02/2016	Spot Bond			0.00000		100.00000	0.00000	96.44152				0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond			0.00000		100.00000	0.00000	96.10859				0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond			0.00000		100.00000	0.00000	95.79664				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
TSP186	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	95.44213			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	95.17295			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000		100.00000		0.00000	97.98565			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000		100.00000		0.00000	94.41371			0	0.00
TSP191	On 26/05/2016	Spot Bond	0.00000		100.00000		0.00000	94.09074			0	0.00
TSP192	On 09/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.75136			0	0.00
TSP193	On 23/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TSP194	On 14/01/2016	Spot Bond	0.00000		100.00000		0.00000	96.86106			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		15.23906		100.00000	15.12858			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	103.20438			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.58680			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.14756			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.69386			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.64264			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.37510			0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.20692			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.07260			0	0.00
TWC101	On 26/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.93785			0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.04479			0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.09053			0	0.00
TWC105	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.25346			0	0.00
TWC106	On 14/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.19915			0	0.00
TWC107	On 10/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.18458			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC108	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.16294			0	0.00
TWC109	On 19/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.14483			0	0.00
TWC110	On 22/01/2016	Spot Bond	100.00000	66.66667	100.00000	0.00000				0	0.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.03758			0	0.00
TWCJ20	On 14/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.22024			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.95495			0	0.00
TWCM20	On 14/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.20125			0	0.00
UG21	On 02/03/2021	Spot Bond	9.20000	110.70706		9.20000	110.62591			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	7.50117	100.00000		7.45671			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000	8.58899	100.00000		8.50879			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	7.32904	100.00000		7.28560			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000	8.49100	100.00000		8.41172			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	103.50497			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.46581			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000	90.34653	100.00000		89.68059			0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.35816			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.57315			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.62614			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.62831			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.51586			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.52944			0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.60097			0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.96823			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.04553	100.00000	7.00377				0	0.00	
VPA02U	On 20/04/2023	Spot Bond	100.00000		8.22465	100.00000	8.14785				0	0.00	
VPB01U	On 20/01/2023	Spot Bond	100.00000		6.87340	100.00000	6.83265				0	0.00	
VPB02U	On 20/04/2023	Spot Bond	100.00000		8.12667	100.00000	8.05079				0	0.00	
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00035	100.00000	0.00035				0	0.00	
WS04	On 30/05/2016	Spot Bond	7.13000		106.26279	7.13000	106.20211				0	8,900,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.30000		241.56626	1.30000	241.33517				0	0.00	
WSP2	On 28/05/2017	Spot Bond	7.63000		103.75639	7.63000	103.69308				0	4,800,000,000.00	
WSP3	On 28/05/2019	Spot Bond	8.00500		104.68027	8.00500	104.61332				0	0.00	
WSP4	On 28/05/2020	Spot Bond	8.28500		104.24993	8.28500	104.18096				0	0.00	
WSP5	On 28/05/2021	Spot Bond	8.50000		103.71068	8.50000	103.64033				0	2,700,000,000.00	
Z020	On 19/10/2015	Spot Bond	5.87500		98.66598	5.87500	98.61900				0	0.00	
Z083	On 30/09/2019	Spot Bond	7.39500		73.83859	7.39500	73.79489				0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000		81.11111	100.00000	80.57395				0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000		45.04113	100.00000	44.78526				0	0.00	
<b>Total for j-Bonds :</b>											<b>0.00</b>	<b>10,353,439,000</b>	<b>2297085848000.00</b>
<b>Grand Total:</b>											<b>0.00</b>	<b>10,353,471,789</b>	<b>2297089063072.00</b>