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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 20/07/2015

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 20/07/2015	Any day expiry	12.45100	12.45100		12.33020	12.33020		12.17	0	0.00
\$ / R		On 23/07/2015	Any day expiry	12.42870	12.42870		12.33220	12.33220		11.65	0	0.00
\$ / R	12.50	Call	Any day expiry	27.15160	0.02715		18.41050	0.01841	27.152	12.35	0	10,000.00
\$ / R		On 24/07/2015	Any day expiry	12.43080	12.43080		12.33430	12.33430		11.55	0	3,424.00
\$ / R		On 27/07/2015	Any day expiry	12.43700	12.43700		12.41100	12.41100		10.59	0	0.00
\$ / R	12.41	Call	Any day expiry	88.89840	0.08890		0.00000	0.00000	88.898	10.87	5,000	5,000.00
\$ / R		On 29/07/2015	Any day expiry	12.44110	12.44110		12.34460	12.34460		10.87	0	750.00
\$ / R	10.80	Put	Any day expiry	0.00000	0.00000		0.00010	0.00000	0.000	17.26	0	300.00
\$ / R	11.15	Put	Any day expiry	0.00460	0.00000		0.02350	0.00002	0.005	18.12	0	250.00
\$ / R	12.71	Call	Any day expiry	16.85750	0.01686		12.26670	0.01227	16.858	12.40	0	250.00
\$ / R	12.97	Call	Any day expiry	3.03870	0.00304		2.69230	0.00269	3.039	13.93	0	4,600.00
\$ / R	12.97	Put	Any day expiry	531.93870	0.53194		628.09230	0.62809	531.939	13.93	0	4,600.00
\$ / R	16.15	Call	Any day expiry	0.27700	0.00028		0.25570	0.00026	0.277	53.00	0	300.00
\$ / R		On 12/08/2015	Any day expiry	12.47100	12.47100		12.37420	12.37420		11.28	0	750.00
\$ / R		On 13/08/2015	Any day expiry	12.47320	12.47320		12.52500	12.52500		11.34	2,491	2,491.00
\$ / R		On 25/08/2015	Any day expiry	12.49880	12.49880		12.40170	12.40170		11.74	37	98.00
\$ / R		On 26/08/2015	Any day expiry	12.50090	12.50090		12.40380	12.40380		11.80	0	0.00
\$ / R	13.11	Call	Any day expiry	44.02420	0.04402		35.72800	0.03573	44.024	14.25	0	3,600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	653.12420	0.65312	741.92800	0.74193	653.124	14.25	0.00	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry			12.50300	12.50300	12.40590	12.40590		11.85	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.22740	0.00023	0.33100	0.00033	0.227	15.19	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	0.99840	0.00100	1.45220	0.00145	0.998	14.07	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	64.18120	0.06418	50.90280	0.05090	64.181	13.70	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.13270	0.00013	0.03940	0.00004	0.133	25.78	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.51150	12.51150	12.41440	12.41440		11.81	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.53280	12.53280	12.43550	12.43550		12.14	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.54130	12.54130	12.44400	12.44400		12.13	0.00	11,841	548,386.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.53990	0.00054	0.54710	0.00055	0.540	15.69	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,941.89280	1.94189	1,844.60740	1.84461	1,941.893	15.51	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	1.48560	0.00149	1.68780	0.00169	1.486	13.85	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,542.86190	1.54286	1,445.78390	1.44578	1,542.862	13.76	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	1.56190	0.00156	1.78390	0.00178	1.562	13.76	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,373.71050	1.37371	1,276.87700	1.27688	1,373.710	13.02	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	2.60660	0.00261	3.13460	0.00313	2.607	12.89	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	2.89480	0.00289	3.67870	0.00368	2.895	12.72	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	3.30470	0.00330	4.48460	0.00448	3.305	12.50	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	7.56640	0.00757	10.02910	0.01003	7.566	12.10	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	8.82940	0.00883	11.63000	0.01163	8.829	12.03	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	952.38740	0.95239	858.47510	0.85848	952.387	11.93	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	11.08740	0.01109	14.47510	0.01448	11.087	11.93	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	11.94950	0.01195	15.55650	0.01556	11.950	11.89	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	19.18890	0.01919	24.56900	0.02457	19.189	11.67	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	589.34920	0.58935	506.47850	0.50648	589.349	11.52	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	48.04920	0.04805	62.47850	0.06248	48.049	11.52	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	557.09050	0.55709	476.13950	0.47614	557.091	11.56	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	525.70730	0.52571	446.80540	0.44681	525.707	11.61	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	69.05880	0.06906	88.52850	0.08853	69.059	11.63	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	510.35880	0.51036	432.52850	0.43253	510.359	11.63	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	487.77670	0.48778	411.61170	0.41161	487.777	11.66	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	437.23630	0.43724	365.19130	0.36519	437.236	11.74	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	416.53090	0.41653	346.34300	0.34634	416.531	11.77	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	288.51710	0.28852	232.31350	0.23231	288.517	12.01	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	206.26340	0.20626	251.50130	0.25150	206.263	12.05	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	257.49880	0.25750	207.73190	0.20773	257.499	12.08	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	252.56790	0.25257	203.94590	0.20395	252.568	12.09	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	233.52250	0.23352	189.44130	0.18944	233.523	12.13	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	213.59200	0.21359	172.69150	0.17269	213.592	12.31	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	206.06830	0.20607	166.39920	0.16640	206.068	12.38	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	188.33700	0.18834	151.63260	0.15163	188.337	12.56	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	162.96260	0.16296	130.66530	0.13067	162.963	12.84	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	148.82950	0.14883	119.07380	0.11907	148.830	13.02	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	124.11950	0.12412	98.95490	0.09895	124.120	13.38	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	562.27080	0.56227	638.37060	0.63837	562.271	13.73	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	103.57080	0.10357	82.37060	0.08237	103.571	13.73	0.00	0	7,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	92.96590	0.09297	73.92770	0.07393	92.966	13.95	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	91.31170	0.09131	72.66850	0.07267	91.312	13.98	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	13.10	Call	86.53440	0.08653	69.03550	0.06904	86.534	14.09	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	79.15270	0.07915	63.43350	0.06343	79.153	14.27	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	775.34140	0.77534	859.73620	0.85974	775.341	14.64	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	63.41850	0.06342	51.17350	0.05117	63.419	14.77	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	52.20660	0.05221	42.27220	0.04227	52.207	15.25	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	21.15680	0.02116	17.20920	0.01721	21.157	17.55	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	13.84780	0.01385	11.36030	0.01136	13.848	18.59	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	11.35640	0.01136	9.36150	0.00936	11.356	19.11	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	9.63310	0.00963	7.97600	0.00798	9.633	19.56	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.57130	12.57130	12.47390	12.47390		12.16	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	1.80940	0.00181	2.04240	0.00204	1.809	14.27	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	4.13680	0.00414	4.78010	0.00478	4.137	12.94	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	8.49970	0.00850	11.05000	0.01105	8.500	12.21	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	91.42150	0.09142	77.70380	0.07770	91.421	14.60	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	35.00900	0.03501	30.22260	0.03022	35.009	17.28	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	4.36370	0.00436	3.83520	0.00384	4.364	27.29	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.57560	12.57560	12.47820	12.47820		12.33	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.63690	12.63690	12.53900	12.53900		12.51	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	4.66850	0.00467	5.84450	0.00584	4.669	13.90	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	10.01010	0.01001	12.49020	0.01249	10.010	12.91	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	111.55250	0.11155	102.59220	0.10259	111.553	15.43	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	13.67640	0.01368	12.44700	0.01245	13.676	26.99	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.69990	12.69990	12.60130	12.60130		12.79	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	8.57830	0.00858	10.32280	0.01032	8.578	13.82	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	16.97730	0.01698	20.31220	0.02031	16.977	12.98	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	127.18590	0.12719	118.24690	0.11825	127.186	16.22	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	17.82070	0.01782	17.05910	0.01706	17.821	26.34	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.72910	12.72910	12.63020	12.63020		12.94	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.73580	12.73580	12.63690	12.63690		12.96	0.00	5,050	144,637.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,800.67580	1.80068	1,704.45190	1.70445	1,800.676	13.49	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	14.87580	0.01488	17.55190	0.01755	14.876	13.49	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,752.10280	1.75210	1,656.11810	1.65612	1,752.103	13.37	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,559.24410	1.55924	1,464.44550	1.46445	1,559.244	12.92	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,369.34470	1.36934	1,276.18990	1.27619	1,369.345	12.48	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	49.83070	0.04983	60.60930	0.06061	49.831	12.17	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	50.91230	0.05091	61.88780	0.06189	50.912	12.17	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	68.22540	0.06823	82.23570	0.08224	68.225	12.06	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	75.47550	0.07548	90.70170	0.09070	75.476	12.02	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	91.85900	0.09186	109.72630	0.10973	91.859	11.94	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	110.98600	0.11099	131.79150	0.13179	110.986	11.86	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	768.94930	0.76895	700.94640	0.70095	768.949	11.79	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	734.51510	0.73452	668.74260	0.66874	734.515	11.88	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	727.75970	0.72776	662.43540	0.66244	727.760	11.90	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	158.58110	0.15858	193.05560	0.19306	158.581	11.93	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	701.17920	0.70118	637.65760	0.63766	701.179	11.97	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	317.96710	0.31797	369.40830	0.36941	317.967	12.62	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	488.80940	0.48881	441.78050	0.44178	488.809	12.63	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	483.89370	0.48389	437.28990	0.43729	483.894	12.65	0.00	0	150.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	474.18780	0.47419	428.42920	0.42843	474.188	12.69	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	352.63320	0.35263	321.60710	0.32161	352.633	13.38	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	321.01780	0.32102	293.20910	0.29321	321.018	13.67	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	292.53630	0.29254	267.65170	0.26765	292.536	13.95	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	266.90200	0.26690	244.66600	0.24467	266.902	14.24	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	248.26260	0.24826	227.95680	0.22796	248.263	14.46	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	223.10990	0.22311	205.58350	0.20558	223.110	14.80	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	215.49320	0.21549	198.74880	0.19875	215.493	14.92	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	204.65830	0.20466	189.02810	0.18903	204.658	15.10	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	178.92690	0.17893	165.91700	0.16592	178.927	15.56	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	104.00610	0.10401	97.80380	0.09780	104.006	17.59	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	76.24050	0.07624	72.43360	0.07243	76.241	18.91	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	70.47920	0.07048	67.14390	0.06714	70.479	19.27	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	69.24240	0.06924	66.00750	0.06601	69.242	19.36	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	55.80800	0.05581	56.14740	0.05615	55.808	22.54	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.75830	12.75830	12.65920	12.65920		12.94	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	12.78290	0.01278	14.97890	0.01498	12.783	13.77	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	23.70720	0.02371	27.62380	0.02762	23.707	13.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	136.44750	0.13645	127.79250	0.12779	136.448	16.89	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	22.40360	0.02240	19.67150	0.01967	22.404	26.10	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			12.81000	12.81000	12.71030	12.71030		13.09	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			12.84150	12.84150	12.74150	12.74150		13.23	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	96.14270	0.09614	111.42730	0.11143	96.143	12.12	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	443.02870	0.44303	409.31100	0.40931	443.029	13.56	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	398.16100	0.39816	368.43280	0.36843	398.161	13.93	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	159.62020	0.15962	150.54190	0.15054	159.620	17.55	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.87750	12.87750	12.77720	12.77720		13.42	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	72.46860	0.07247	84.49250	0.08449	72.469	12.25	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	116.47350	0.11647	114.84040	0.11484	116.474	19.74	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.90680	12.90680	12.80620	12.80620		13.44	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	107.68140	0.10768	124.16440	0.12416	107.681	12.20	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	169.32780	0.16933	159.69450	0.15969	169.328	18.31	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			12.94060	12.94060	12.83960	12.83960		13.60	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.94730	12.94730	12.84630	12.84630		13.59	0.00	0	14,763.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	40.59300	0.04059	44.68950	0.04469	40.593	13.36	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	77.42890	0.07743	85.74190	0.08574	77.429	12.40	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	113.00210	0.11300	130.03680	0.13004	113.002	12.20	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	118.62740	0.11863	136.33000	0.13633	118.627	12.19	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	134.65910	0.13466	154.20910	0.15421	134.659	12.19	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	143.25460	0.14325	163.76650	0.16377	143.255	12.18	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	181.73570	0.18174	206.33400	0.20633	181.736	12.17	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	309.04040	0.30904	288.94830	0.28895	309.040	16.08	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	253.76430	0.25376	237.48780	0.23749	253.764	17.00	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	219.77740	0.21978	206.22950	0.20623	219.777	17.65	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	141.72260	0.14172	140.91020	0.14091	141.723	20.72	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	138.81900	0.13882	138.99780	0.13900	138.819	23.83	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	16.73210	0.01673	14.82380	0.01482	16.732	25.28	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			12.98110	12.98110	12.87980	12.87980		13.70	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	
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	116.40790	0.11641	133.91530	0.13392	116.408	12.16	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	181.38080	0.18138	170.63060	0.17063	181.381	19.10	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.04430	13.04430	12.94240	12.94240		13.84	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	123.63610	0.12364	141.87990	0.14188	123.636	12.17	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	189.63900	0.18964	183.74060	0.18374	189.639	19.90	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.11590	13.11590	13.01300	13.01300		14.05	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	132.55350	0.13255	151.41480	0.15141	132.554	12.24	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	222.88880	0.22289	218.79650	0.21880	222.889	21.53	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.13900	13.13900	13.03580	13.03580		14.17	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	235.30740	0.23531	264.77760	0.26478	235.307	12.43	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	261.38400	0.26138	249.90010	0.24990	261.384	19.29	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.14600	13.14600	13.04260	13.04260		14.18	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.15520	13.15520	13.05170	13.05170		14.18	0.00	800	5,970.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	225.10800	0.22511	253.53030	0.25353	225.108	12.42	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	325.65760	0.32566	310.88070	0.31088	325.658	18.17	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.18980	13.18980	13.08590	13.08590		14.31	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	143.69780	0.14370	160.34320	0.16034	143.698	12.39	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	254.67630	0.25468	230.54770	0.23055	254.676	22.95	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.25570	13.25570	13.15080	13.15080		14.46	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	152.50390	0.15250	165.59230	0.16559	152.504	12.50	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	290.61330	0.29061	285.69390	0.28569	290.613	24.54	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.31830	13.31830	13.21350	13.21350		14.63	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	160.78850	0.16079	176.38960	0.17639	160.789	12.56	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	274.94050	0.27494	256.23570	0.25624	274.940	24.72	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			13.36850	13.36850	13.26360	13.26360		14.77	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.38720	13.38720	13.28240	13.28240		14.89	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	171.28970	0.17129	185.69490	0.18569	171.290	12.68	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	253.31400	0.25331	243.75740	0.24376	253.314	24.46	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.44570	13.44570	13.34090	13.34090		15.01	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	177.98920	0.17799	192.90440	0.19290	177.989	12.73	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	238.64090	0.23864	224.47050	0.22447	238.641	24.44	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.51460	13.51460	13.40980	13.40980		15.11	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	183.97740	0.18398	199.77260	0.19977	183.977	12.74	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	216.51710	0.21652	200.59870	0.20060	216.517	24.23	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.54800	13.54800	13.44320	13.44320		15.20	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.55840	13.55840	13.45360	13.45360		15.21	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	181.75280	0.18175	198.85210	0.19885	181.753	12.60	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	193.78400	0.19378	183.44700	0.18345	193.784	23.80	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.54130	12.54130	12.44400	12.44400		12.13	0.00	91	860.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.73580	12.73580	12.63690	12.63690		12.96	0.00	40	80.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.94730	12.94730	12.84630	12.84630		13.59	0.00	0	108.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.15520	13.15520	13.05170	13.05170		14.18	0.00	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.52990	19.52990	19.44980	19.44980		10.23	0.00	660	27,890.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	17.45790	0.01746	17.76940	0.01777	17.458	12.39	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	20.47390	0.02047	21.00410	0.02100	20.474	11.67	0.00	0	16,500.00

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	18.50	Put	30.02300		0.03002		31.46040	0.03146	30.023	10.15	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	68.23090		0.06823		63.53340	0.06353	68.231	11.69	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.82080		19.82080		19.73900	19.73900		11.12	0.00	0	4,258.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	47.68720		0.04769		48.19290	0.04819	47.687	11.59	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	378.30930		0.37831		357.22610	0.35723	378.309	11.91	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	273.01270		0.27301		259.81170	0.25981	273.013	12.56	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.14070		20.14070		20.05510	20.05510		11.84	0.00	0	405.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.45640		20.45640		20.36600	20.36600		12.29	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10100		0.10100		0.10042	0.10042		11.70	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10271		0.10271		0.10213	0.10213		12.28	0.00	0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10468		0.10468		0.10407	0.10407		12.72	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.63030		13.63030		13.51520	13.51520		11.13	0.00	355	37,239.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	3.21590		0.00322		4.60610	0.00461	3.216	12.39	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	13.91170		0.01391		19.07500	0.01908	13.912	11.35	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	26.33820		0.02634		36.80500	0.03680	26.338	10.90	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	28.02750		0.02803		39.70500	0.03970	28.028	10.86	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	37.33570		0.03734		53.12060	0.05312	37.336	10.81	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	56.96870		0.05697		41.46920	0.04147	56.969	13.25	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	38.97140		0.03897		27.89970	0.02790	38.971	14.01	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	24.00380		0.02400		16.54630	0.01655	24.004	15.05	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			13.64770		13.64770		13.53260	13.53260		11.19	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	34.17180		0.03417		24.90200	0.02490	34.172	14.81	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	1,236.47180		1.23647		1,342.30200	1.34230	1,236.472	14.81	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			13.73860		13.73860		13.62270	13.62270		11.47	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	76.45930		0.07646		64.46300	0.06446	76.459	14.65	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	1,257.85930		1.25786		1,361.76300	1.36176	1,257.859	14.65	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.86240		13.86240		13.74480	13.74480		11.95	0.00	540	35,832.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	101.80460		0.10180		126.60160	0.12660	101.805	11.17	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	438.73080		0.43873		508.62940	0.50863	438.731	12.07	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	49.81470		0.04981		43.63130	0.04363	49.815	18.36	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			13.98580		13.98580		13.86690	13.86690		12.27	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	253.68720		0.25369		226.41400	0.22641	253.687	14.20	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	241.32970		0.24133		215.30060	0.21530	241.330	14.36	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.12270		14.12270		14.00170	14.00170		12.58	0.00	0	3,200.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.38660		14.38660		14.26180	14.26180		13.20	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	603.63290		0.60363		671.24940	0.67125	603.633	12.81	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	347.00900		0.34701		324.58170	0.32458	347.009	16.20	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.65520		14.65520		14.52680	14.52680		13.82	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 06/08/2015	Index Future			459.46500		459.46500		461.21400	461.21400			0.00	0	26.00
AL37	On 05/11/2015	Index Future			466.70000		466.70000		468.48600	468.48600			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			543.51500		543.51500		547.17300	547.17300			0.00	0	1.00
AL7T	On 05/11/2015	Index Future			552.07400		552.07400		555.80100	555.80100			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
ALBI	On 06/08/2015	Index Future	495.99200		495.99200		499.46200	499.46200			0	507.00
ALBI	On 05/11/2015	Index Future	503.80200		503.80200		507.33700	507.33700			0	103.00
ALBI	On 04/02/2016	Index Future	512.29600		512.29600		515.90200	515.90200			0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.21570		9.21570		9.15770	9.15770		10.36	0	2,793.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.31630		9.31630		9.25740	9.25740		11.50	6,000	11,511.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.42920		9.42920		9.36880	9.36880		12.12	0	1,875.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.54380		9.54380		9.48150	9.48150		12.36	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.66420		9.66420		9.58530	9.58530		10.74	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	9.80880		9.80880		9.72860	9.72860		11.19	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	158.45930		158.45930		132.61200	132.61200			0	24,000.00
CF CANDO CAGI	On 06/08/2015	Can-Do Future	89.18850		89.18850		87.66670	87.66670			0	10,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.04960		13.04960		12.98660	12.98660		11.42	0	1,582.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.29730		13.29730		13.23270	13.23270		12.43	0	7,188.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.01010		2.01010		1.99530	1.99530		11.31	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.02800		2.02800		2.01310	2.01310		12.20	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.83070		1.83070		1.81550	1.81550		13.48	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.86410		1.86410		1.84870	1.84870		12.10	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
EL28	On 06/08/2015	Bond Future	125.54423		125.54423		125.52214	125.52214			0	0.00
EL28	On 05/11/2015	Bond Future	125.95345		125.95345		125.93274	125.93274			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	9.71148		84.36697		9.60676	85.12949			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.80355		81.89589		9.69535	82.67140			0	0.00
ES33	On 04/02/2016	Bond Future	9.88879		83.27826		9.77695	84.06794			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	492.36600		492.36600		495.59600	495.59600			1	471.00
GOVI	On 05/11/2015	GOVI	500.11900		500.11900		503.41100	503.41100			0	28.00
GOVI	On 04/02/2016	GOVI	508.55000		508.55000		511.90900	511.90900			0	0.00
I2025	On 06/08/2015	Bond Future	122.05801		122.05801		122.03835	122.03835			0	38.00
I2025	On 05/11/2015	Bond Future	123.96068		123.96068		123.94232	123.94232			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	125.32404		125.32404		125.30292	125.30292			0	4,218.00
I2038	On 05/11/2015	Bond Future	127.27763		127.27763		127.25781	127.25781			0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2046	On 06/08/2015	Bond Future	123.66305		123.66305		123.10579	123.10579			0	5,722.00
I2046	On 05/11/2015	Bond Future	124.18490		124.18490		123.62040	123.62040			0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2050	On 06/08/2015	Bond Future	132.94081		132.94081		132.91835	132.91835			0	3,821.00
I2050	On 05/11/2015	Bond Future	135.01331		135.01331		134.99204	134.99204			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	229.31700		229.31700		229.15800	229.15800			0	1,068.00
IGOV	On 05/11/2015	Index Future	232.92800		232.92800		232.77100	232.77100			0	17.00
IGOV	On 04/02/2016	Index Future	236.85500		236.85500		236.70100	236.70100			0	0.00
ILBI	On 06/08/2015	Index Future	621.94200		621.94200		621.73500	621.73500			0	159.00
ILBI	On 05/11/2015	Index Future	632.01900		632.01900		631.82000	631.82000			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.31000		93.69000		6.30000	93.70000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.34000		93.66000		6.34000	93.66000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.46000		93.54000		6.45000	93.55000			0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.50000		93.50000		6.47000	93.53000			0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.60000		93.40000		6.58000	93.42000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.72000		93.28000		6.71000	93.29000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.81000		93.19000		6.73000	93.27000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.97000		93.03000		6.95000	93.05000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.17000		92.83000		7.15000	92.85000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.33000		92.67000		7.30000	92.70000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.45000		92.55000		7.43000	92.57000			0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.59000		92.41000		7.63000	92.37000			0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.12100		0.12100		0.12090	0.12090			0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12040		0.12040		0.12050	0.12050			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.12040		0.12040		0.12050	0.12050			0	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			0.06060		0.06060		0.06010	0.06010			0.00	20,000	17,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05630		0.05630		0.05570	0.05570			0.00	10,000	76,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05390		0.05390		0.05370	0.05370			0.00	0	0.00
NZ\$ / R	On 22/07/2015	Any day expiry			8.15780		8.15780		8.05850	8.05850		15.70	0.00	0	8,000.00
NZ\$ / R	On 22/07/2015	Any day expiry	8.39	Put	234.63160		0.23463		333.66340	0.33366	234.632	22.19	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.20090		8.20090		8.10210	8.10210		8.71	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.27590		8.27590		8.17520	8.17520		10.21	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.36340		8.36340		8.26150	8.26150		11.19	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.08680		1.08680		1.08610	1.08610			0.00	0	700.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.08850		1.08850		1.08770	1.08770			0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09080		1.09080		1.08990	1.08990			0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.16549		118.54077		8.06035	119.40176		9.46	0.00	10	34,801.00
R186	On 06/08/2015	Bond Future	7.65	Call	33.42000		0.03342		111.22000	0.11122	33.420	9.15	0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.85	Call	167.26000		0.16726		390.57000	0.39057	167.260	9.25	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	558.93000		0.55893		1,001.52000	1.00152	558.930	9.36	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	1,888.46000		1.88846		2,619.84000	2.61984	1,888.460	9.52	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	225.91000		0.22591		151.25000	0.15125	225.910	9.59	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	212.68000		0.21268		142.35000	0.14235	212.680	9.59	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	166.08000		0.16608		111.17000	0.11117	166.080	9.62	0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	120.02000		0.12002		80.52000	0.08052	120.020	9.65	0.00	0	7,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	47.73000		0.04773		32.60000	0.03260	47.730	9.73	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	7.82000		0.00782		5.74000	0.00574	7.820	9.87	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.22900		120.38863		8.11975	121.26458		9.35	0.00	0	520.00
R186	On 05/11/2015	Bond Future	7.73	Call	904.53000		0.90453		1,181.39000	1.18139	904.530	9.09	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	947.92000		0.94792		1,233.50000	1.23350	947.920	9.10	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	1,212.19000		1.21219		1,547.07000	1.54707	1,212.190	9.15	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,475.09000		2.47509		2,100.25000	2.10025	2,475.090	9.33	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,358.00000		2.35800		1,996.55000	1.99655	2,358.000	9.35	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,953.96000		2.95396		3,511.79000	3.51179	2,953.960	9.39	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	1,994.18000		1.99418		1,676.06000	1.67606	1,994.180	9.39	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,673.42000		1.67342		1,396.23000	1.39623	1,673.420	9.44	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	8.85	Put	768.38000		0.76838		623.66000	0.62366	768.380	9.62	0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	556.82000		0.55682		447.75000	0.44775	556.820	9.69	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.27962		117.12212		8.16605	118.01440		9.15	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.32220		119.18180		8.20414	120.09100		9.15	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			291.66252		291.66252		291.61563	291.61563			0.00	0	929.00
R197	On 05/11/2015	Bond Future			296.20891		296.20891		296.16515	296.16515			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R202	On 06/08/2015	Bond Future			235.55698		235.55698		235.51752	235.51752			0.00	0	52,787.00
R202	On 05/11/2015	Bond Future			239.22864		239.22864		239.19191	239.19191			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.04804		101.80533		7.94282	102.38833		7.23	0.00	0	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	0.18000		0.00018		0.15000	0.00015	0.180	7.62	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.12428		99.46988		8.01401	100.06332		7.45	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.18811		101.14847		8.07232	101.75319		7.15	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.16271		105.43026		7.05586	105.63768		2.36	0.00	0	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	1.77000		0.00177		1.19000	0.00119	1.770	2.45	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.27559		102.90893		7.15245	103.12094		2.07	0.00	0	19.00
R203	On 04/02/2016	Bond Future			7.35456		104.64584		7.20969	104.86278		1.53	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/08/2015	Bond Future			8.60569		95.29754		8.50073	96.13173			0.00	0	7,281.00
R2030	On 05/11/2015	Bond Future			8.66956		96.78305		8.56115	97.63154			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.69069		99.16415		8.58571	100.05917			0.00	0	1,579.00
R2032	On 05/11/2015	Bond Future			8.75515		96.55586		8.64681	97.46613			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.80953		98.18587		8.69773	99.11276			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/08/2015	Bond Future			8.82475		97.16804		8.71981	98.15433			0.00	0	42,638.00
R2037	On 05/11/2015	Bond Future			8.88523		98.68265		8.77717	99.68566			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			8.93777		96.09038		8.82645	97.11160			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.47931		102.64301		7.37854	102.94091		3.60	0.00	0	15,357.00
R204	On 06/08/2015	Bond Future	8.41	Put	0.14000		0.00014		0.12000	0.00012	0.140	3.83	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.57747		104.24300		7.46708	104.54690		3.43	0.00	0	28.00
R204	On 04/02/2016	Bond Future			7.64905		101.96542		7.52730	102.27579		2.98	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.85889		99.15463		8.75896	100.18626			0.00	0	13,321.00
R2044	On 05/11/2015	Bond Future			8.91584		100.70025		8.81305	101.74927			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			8.96531		98.01679		8.85955	99.08478			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.85368		102.81317		8.75370	103.87484			0.00	0	44,993.00
R2048	On 05/11/2015	Bond Future			8.91172		99.98731		8.80885	101.06689			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			8.96286		101.67471		8.85700	102.77381			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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			7.68630		98.93244		7.58075	99.31924		4.76	0.00	0	46,035.00
R207	On 06/08/2015	Bond Future	7.46	Call	114.44000		0.11444	248.09000	0.24809		114.440	4.68	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.77241		100.47460	7.65922	100.86874			4.56	0.00	0	1,404.00
R207	On 05/11/2015	Bond Future	7.43	Call	495.57000		0.49557	645.05000	0.64505		495.570	4.47	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	580.08000		0.58008	744.93000	0.74493		580.080	4.49	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.83945		98.52810	7.71750	98.93018			4.19	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	473.63000		0.47363	598.24000	0.59824		473.630	4.06	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	723.11000		0.72311	886.98000	0.88698		723.110	4.12	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.89733		100.26067	7.76550	100.67094			4.19	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,014.84000		1.01484	1,193.46000	1.19346		1,014.840	4.14	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.82480		97.63630	7.71944	98.09652			5.86	0.00	0	37,517.00
R208	On 06/08/2015	Bond Future	8.85	Put	0.11000		0.00011	0.09000	0.00009		0.110	6.19	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.90415		95.75942	7.79258	96.22814			5.87	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	394.93000		0.39493	314.45000	0.31445		394.930	6.02	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.96549		97.37577	7.84709	97.85366			5.49	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.75396		78.55390	8.64897	79.37212			14.46	0.00	53	28,380.00
R209	On 06/08/2015	Bond Future	8.71	Call	804.96000		0.80496	1,308.87000	1.30887		804.960	14.25	0.00	0	640.00
R209	On 06/08/2015	Bond Future	9.90	Put	0.29000		0.00029	0.28000	0.00028		0.290	15.25	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.81128		76.63135	8.70331	77.46331			15.05	0.00	0	32.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,391.74000		1.39174	1,171.77000	1.17177		1,391.740	15.15	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,183.81000		1.18381	991.40000	0.99140		1,183.810	15.21	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.85961		77.92498	8.74860	78.77196			14.99	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 06/08/2015	Bond Future			179.94727		179.94727	179.91782	179.91782				0.00	0	1,160.00
R210	On 05/11/2015	Bond Future			180.62118		180.62118	180.59368	180.59368				0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 06/08/2015	Bond Future			134.36814		134.36814	134.34960	134.34960				0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.46266		136.46266	136.44562	136.44562				0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

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		140.32880	140.32880		140.30638	140.30638			0	1,045.00
R212	On 05/11/2015	Bond Future		142.51627	142.51627		142.49541	142.49541			0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R213	On 06/08/2015	Bond Future		8.63002	89.32007		8.52502	90.12657		12.36	0	17,330.00
R213	On 05/11/2015	Bond Future		8.69377	87.16964		8.58546	87.98987		12.83	0	0.00
R213	On 04/02/2016	Bond Future		8.74937	88.64059		8.63757	89.47583		12.71	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R214	On 06/08/2015	Bond Future		8.78328	79.80298		8.68330	80.62967		15.21	53	21,886.00
R214	On 05/11/2015	Bond Future		8.83954	77.75722		8.73677	78.59781		15.80	0	487.00
R214	On 04/02/2016	Bond Future		8.88880	79.06945		8.78313	79.92528		15.78	0	4,320.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future		21,943.80000	21,943.80000		21,781.68000	21,781.68000			0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future		4.58730	4.58730		4.62740	4.62740		12.02	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future		4.54950	4.54950		4.59150	4.59150		12.34	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future		1.59770	1.59770		1.58700	1.58700			0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future		1.54910	1.54910		1.53970	1.53970			0	0.00

**Total for Derivatives :** 0.00      63,022      3232860.00

**i-Bonds**

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
AA05	On 22/03/2019	Spot Bond		8.99500	103.91860		8.99500	103.89376			0	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
AA07	On 15/04/2021	Spot Bond		9.15000	104.03091		9.15000	104.00549			0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	109.97400		10.00000	109.94500			0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
AB013	On 21/11/2018	Spot Bond		9.38500	98.34302		9.38500	98.31851			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		11.02335	100.00000	10.99665		0.00		0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		101.85326	10.84000	101.82405		0.00		0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.26408	100.00000	10.24376		0.00		0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
AB09	On 03/05/2017	Spot Bond	8.60500		104.94671	8.60500	104.92269		0.00		0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		111.10400	10.00000	111.07500		0.00		0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.25000		125.36861	2.25000	125.36094		0.00		0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ABN05	On 18/04/2021	Spot Bond	1.99000		177.73868	1.99000	177.67868		0.00		0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		177.96936	2.17000	177.90843		0.00		0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		190.30612	1.82000	190.24277		0.00		0	0.00
ABN33	On 29/01/2018	Spot Bond	8.00125		82.36471	8.00125	82.34734		0.00		0	0.00
ABN34	On 29/01/2018	Spot Bond	8.00125		82.36471	8.00125	82.34734		0.00		0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ABN56	On 15/09/2015	Spot Bond	6.73000	105.69760	6.73000	105.67830				0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ABN61	On 31/01/2025	Spot Bond	2.55000	95.33226	2.55000	95.32559				0	0.00
ABN62	On 31/03/2028	Spot Bond	2.44000	102.54492	2.44000	102.53813				0	0.00
ABN63	On 07/12/2033	Spot Bond	2.46500	114.91583	2.46500	114.90814				0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ABN67	On 28/02/2023	Spot Bond	9.51500	93.63595	9.51500	93.61229				0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ABN76	On 21/12/2026	Spot Bond	9.63000		106.84624		9.63000	106.81879			0	0.00	
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ABN79	On 21/12/2026	Spot Bond	9.45000		108.13823		9.45000	108.11095			0	0.00	
ABN80	On 31/03/2021	Spot Bond	8.85500		92.83469		8.85500	92.81271			0	0.00	
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ABN87	On 21/12/2026	Spot Bond	9.54500		107.45363		9.54500	107.42626			0	0.00	
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ABS10	On 17/03/2018	Spot Bond	8.15500		107.45633		8.15500	107.43299			0.00	1,250,000,000	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.33000		103.11423		9.33000	103.08854			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	9.12000		102.27257		9.12000	102.24779			0	0.00
ABS13	On 14/05/2022	Spot Bond	9.56000		102.37983		9.56000	102.35385			0	0.00
ABS6	On 01/06/2020	Spot Bond	9.03000		97.93995		9.03000	97.91631			0	4,410,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.64500		97.49175		9.64500	97.46681			0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.44500		104.44468		7.44500	104.42393			0	200,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.06000		222.23685		2.06000	222.16142			0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.30000		129.94935		1.30000	129.90787			0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.05000		133.07194		2.05000	133.02672			0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.01045		100.00000	0.01042			0	0.00
ACL028	On 15/09/2015	Spot Bond	10.89000		105.05740		10.89000	105.02655			0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		9.30574		100.00000	9.28320			0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		55.46655		100.00000	55.33218			0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL047	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		55.46655		100.00000	55.33218			0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00



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	100.00000		0.00000	100.00000			0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	111.10400		10.00000	111.07500			0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL104		On 20/12/2019	Spot Bond	9.33000	103.17849		9.33000	103.15263			0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

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	100.00000		0.00000	100.00000			0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.10400		10.00000	111.07500			0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	103.44699		10.23000	103.41895			0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL167	On 20/06/2019	Spot Bond	9.46000	101.95701		9.46000	101.93127			0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	119.59745		1.75000	119.55786			0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	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		100.00000		0.00000	100.00000			0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

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	100.00000		0.00000	100.00000			0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL219	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL220	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	500,000,000.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	38.45673		100.00000	38.36357			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.93699		100.00000	13.90323			0	0.00
AFS2U	On 02/07/2020	Spot Bond	100.00000	1.51646		100.00000	1.51278			0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.94000	100.74414		7.94000	100.72271			0	500,000,000.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000	39.76971		100.00000	39.63477			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000	10.23278		100.00000	10.19807			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AIR01	On 15/03/2019	Spot Bond	9.03000	101.63904	9.03000	101.61465		0.00		0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.54500	114.17636	9.54500	114.14728		0.00		0	0.00
AIR03	On 09/03/2016	Spot Bond	7.46500	106.04779	7.46500	106.02666		0.00		0	0.00
AIR04	On 29/05/2024	Spot Bond	9.25500	101.33085	9.25500	101.30594		0.00		0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.08598	100.00000	14.05481		0.00		0	0.00
AIR05	On 29/05/2030	Spot Bond	9.91000	102.16154	9.91000	102.13468		0.00		0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.69000	169.72717	2.69000	169.66668		0.00		0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN022	On 07/12/2033	Spot Bond	2.71500	130.76074	2.71500	130.71405				0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				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	100.00000	0.00000	100.00000				200,000,000	200,000,000.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN037	On 07/12/2033	Spot Bond	2.73000	164.11660	2.73000	164.05793				0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN064	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN066	On 01/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN068	On 15/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN069	On 07/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN070	On 12/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN072	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN073	On 20/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN074	On 02/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		38.04745		100.00000	37.96324			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		21.98925		100.00000	21.93598			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		22.08304		100.00000	22.02955			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		21.66098		100.00000	21.60850			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		30.38889		100.00000	30.31528			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		40.92047		100.00000	40.82134			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		16.90392		100.00000	16.86298			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		40.18931		100.00000	40.09195			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		58.12653		100.00000	57.98572			0	0.00
ASN75U	On 20/09/2020	Spot Bond	100.00000		1.05570		100.00000	1.05149			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAW11	On 01/10/2018	Spot Bond	9.03000		105.09449		9.03000	105.06913			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			400,000,000	400,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.53000		101.35616		9.53000	101.33037			0	1,500,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.72000		104.46940		6.72000	104.45042			0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		81.41593		100.00000	81.23620			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.68000		101.17110		9.68000	101.14512			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.75500		105.33613		8.75500	105.31147			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.84862		101.88919		10.84862	101.85956			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.76733		100.81789		10.76733	100.78875			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.85272		100.79459		10.85272	100.76523			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.92103		100.77641		10.92103	100.74711			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.68857		100.90257		11.68857	100.87099			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.09862		100.61962		11.09862	100.58969			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.03276		101.42447		11.03276	101.39448			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.76733		100.81789		10.76733	100.78875			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06000		101.02035		11.06000	100.99041			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.12806		98.14222		10.12806	98.11555			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA23	On 30/06/2017	Spot Bond	7.27431		105.74742		7.27431	105.72671			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.53000		100.01968		11.53000	99.98879			0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.45500		78.10960		11.45500	78.08563			0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		98.28976		9.28000	98.26540			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.33000		76.44263		11.33000	76.41974			0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA48	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.84862		102.05723		13.84862	102.01949			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.09139		101.23382		15.09139	101.19308			0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.97519		101.25519		13.97519	101.21741			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		36.82874		100.00000	36.75887			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.76227		100.00000	19.71440			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.98588		100.00000	17.94232			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.10240		100.00000	11.07551			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.10240		100.00000	11.07551			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.42333		100.00000	13.39081			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.63109		100.00000	11.60291			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.62911		100.00000	9.60579			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.62911		100.00000	9.60579			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		100.00000		100.00000	99.72678			0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000		92.63959		100.00000	92.40506			0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000		89.46078		100.00000	89.24205			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BD0202	On 31/12/2018	Spot Bond	1.96000		103.35799		1.96000	103.35251			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.06500		95.62337		8.06500	95.60311			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.06500		96.90723		8.06500	96.88670			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.45000		99.56442		8.45000	99.54190			0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BEER02	On 28/03/2018	Spot Bond	8.13000		99.86996		8.13000	99.84834			0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	500,000,000.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		51.44897		100.00000	51.32433			0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		40.26293		100.00000	40.16432			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		40.26293		100.00000	40.16432			0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.25500		103.91359		8.25500	103.89075			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		22.99630	100.00000	100.00000	22.94059			0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		22.99630	100.00000	100.00000	22.94059			0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.08000		100.47837		11.08000	100.44893			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BGL04	On 05/02/2025	Spot Bond	10.97000		96.03882	10.97000	10.97000	96.01977			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		76.45752	100.00000	100.00000	76.30848			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BID06	On 30/06/2019	Spot Bond	8.64000		72.40087	8.64000	8.64000	72.38964			0	2,200,000,000.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BSR14	On 18/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BSR15	On 18/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BSR16	On 17/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BSR17	On 19/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC048	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC049	On 07/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC051	On 11/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC052	On 07/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC054	On 14/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC055	On 21/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC056	On 19/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC057	On 19/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BTC058	On 14/10/2015	Spot Bond	100.00000		81.47321	100.00000	100.00000				0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		38.02468	100.00000	37.93256				0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		18.85257	100.00000	18.80690				0	0.00
CBL08	On 02/11/2016	Spot Bond	9.45500		108.56927	9.45500	108.54202				0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
CBL11	On 06/05/2016	Spot Bond	7.80500		104.24200	7.80500	104.22032				350,000,000	850,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.53000		101.19452	12.53000	101.16111				200,000,000	100,000,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
CBL14	On 01/02/2019	Spot Bond	12.83000		101.93873	12.83000	101.90373				0	0.00
CBL16	On 18/05/2017	Spot Bond	8.90500		102.55069	8.90500	102.52642				0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
CBL18	On 23/08/2019	Spot Bond	12.83000		99.06292	12.83000	99.02889				0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
CBL22	On 06/05/2020	Spot Bond	10.48000		94.46709	10.48000	94.44087				0	0.00
CBL23	On 18/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
CCT01	On 23/06/2023	Spot Bond	9.97000		115.01777	9.97000	114.98720				0	0.00
CCT02	On 12/06/2024	Spot Bond	10.00000		110.64220	10.00000	110.61271				0	1,002,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.89500		111.66301	9.89500	111.63371				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.65500		104.04350		11.65500	104.01148			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	500,000,000.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.10440		10.00000	111.07540			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		11.12971		100.00000	11.09459			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000		19.28191		100.00000	19.23520			0	0.00
CGR20U	On 03/07/2018	Spot Bond	100.00000		19.85982		100.00000	19.79781			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.59136		10.11000	100.56441			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		125.26779		2.76000	125.22279			0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		122.55651		3.14000	122.51129			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.23670		8.25000	103.21402			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.75000		133.30151		2.75000	133.25383			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		130.43598		2.40000	130.39055			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.53500		102.21862		8.53500	102.19528			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.58500		102.26695		8.58500	102.24347			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.58500		102.26695		8.58500	102.24347			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.63500		101.08419		8.63500	101.06084			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.10400		10.00000	111.07500			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.10400		10.00000	111.07500			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.83286		9.35000	103.80665			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.83286		9.35000	103.80665			0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.26000		104.28780		9.26000	104.26216			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.10400		10.00000	111.07500			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN314	On 14/11/2022	Spot Bond	10.79500		95.55022		10.79500	95.52292			0	0.00
CLN315	On 20/03/2023	Spot Bond	11.31500		97.09558		11.31500	97.06654			0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.95563		8.80500	101.93212			0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CLN362	On 20/03/2024	Spot Bond	9.97500	103.90947	9.97500	103.89101				0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CLN365	On 20/03/2024	Spot Bond	12.11500	105.33443	12.11500	105.31176				0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CLN367	On 06/08/2023	Spot Bond	12.14500	108.75400	12.14500	108.71858				0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000	105.20711	10.02000	105.17870				0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
CLN376	On 20/03/2021	Spot Bond	9.48000	105.05256	9.48000	105.02612				0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		103.44221		10.57000	103.41326			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		103.70424		11.00000	103.67407			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN384	On 20/09/2024	Spot Bond	11.90500		104.76335		11.90500	104.73043			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

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	100.00000			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN403	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN404	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN405	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN406	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN407	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN408	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN409	On 18/07/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN410	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.57708		7.01000	41.56925			0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN81	On 18/04/2028	Spot Bond	8.45000		99.56442		8.45000	99.54190			0	0.00
CLN88	On 28/04/2028	Spot Bond	8.06500		37.15432		8.06500	37.14645			0	0.00
CLN89	On 02/03/2028	Spot Bond	8.06500		37.60584		8.06500	37.59788			0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

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	100.00000			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.71500		107.58315		8.71500	107.55821			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.58000		102.21048		8.58000	102.18702			0	846,100,000.00
COJ05	On 05/06/2023	Spot Bond	10.12000		112.70003		10.12000	112.66963			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.18000		102.60205		7.18000	102.58241			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.69000		108.21504		9.69000	108.18722			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.75500		103.68848		9.75500	103.66150			0	0.00
COT01	On 03/04/2023	Spot Bond	10.12500		97.39853		10.12500	97.37224			88,000,000	44,000,000.00
COT02	On 03/04/2028	Spot Bond	10.79500		99.00021		10.79500	98.97177			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.79500		92.04624		10.79500	92.01981			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.89042		100.00000	10.86404			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

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	100.00000			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	10.11914		100.00000	10.09463			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.51832		100.00000	12.48799			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.45500	97.53976		11.45500	97.51024			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	17.57481		100.00000	17.53223			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	9.53421		100.00000	9.51111			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	18.29313		100.00000	18.24882			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.78000	100.33086		7.78000	100.31006			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	98.12330		100.00000	97.86710			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
DV2021	On 18/06/2021	Spot Bond	9.25000	99.86391		9.25000	99.83924			0	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	7.43500		107.97845		7.43500	107.95692			0	0.00
DV22	On 07/02/2020	Spot Bond	8.99000		106.01021		8.99000	105.98446			0	6,341,000,000.00
DV23	On 27/02/2023	Spot Bond	9.40500		107.19423		9.40500	107.16702			88,000,000	1,094,000,000.00
DV24	On 18/02/2024	Spot Bond	9.38500		105.90455		9.38500	105.87772			0	0.00
DV29	On 18/02/2029	Spot Bond	9.46000		109.14580		9.46000	109.11793			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DVC011	On 11/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DVC012	On 26/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DVC013	On 25/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	300,000,000.00
E170	On 01/08/2020	Spot Bond	8.10000		121.60471		8.10000	121.57805			0	2,400,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EL037	On 31/01/2037	Spot Bond	2.42500		99.48577		2.42500	99.45096			0	0.00
EL28	On 02/05/2028	Spot Bond	2.18000		125.13056		2.18000	125.08772			0	6,496,600,000.00
EL29	On 19/11/2029	Spot Bond	2.18000		112.61666		2.18000	112.57809			0	0.00
EL30	On 29/07/2030	Spot Bond	2.10000		113.43926		2.10000	113.40056			0	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	2.31500		103.31813		2.31500	103.28235			0	0.00	
EL36	On 31/01/2036	Spot Bond	2.40500		99.91831		2.40500	99.88340			0	0.00	
EMM01	On 28/07/2020	Spot Bond	9.53000		103.88879		9.53000	103.86208			0	5,700,000.00	
EMM02	On 11/03/2021	Spot Bond	9.43000		109.42023		9.43000	109.39283			0	0.00	
EMM03	On 04/05/2024	Spot Bond	9.84500		103.34211		9.84500	103.31513			0	0.00	
EMM04	On 16/05/2028	Spot Bond	10.09500		94.98965		10.09500	94.96423			0	0.00	
EMM05	On 17/04/2029	Spot Bond	10.23500		105.96587		10.23500	105.93697			0	3,999,999,600.00	
EMM06	On 23/06/2025	Spot Bond	9.94500		102.71886		9.94500	102.69162			0	0.00	
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
EPFC15	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
EPFC16	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	1,000,000,000	1,000,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
EQS07	On 09/04/2018	Spot Bond	10.11000		99.07802		10.11000	99.05133			0	0.00	
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	179,000,000.00	
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	

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	100.00000				0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.10400	10.00000	111.07500				0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	100,000,000.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ES15	On 30/08/2015	Spot Bond	6.40000	103.18746	6.40000	103.16949				0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.95500	105.48922	7.95500	105.46674			0.00	20,000,000,000	13,114,381,600.00
ES23	On 25/01/2023	Spot Bond	8.64000	107.34393	8.64000	107.31885			0.00	12,709,900	52,520,381,200.00
ES26	On 02/04/2026	Spot Bond	8.89500	95.26582	8.89500	95.24317			0.00	0	11,100,921,100.00
ES33	On 15/09/2033	Spot Bond	9.69000	84.08894	9.58500	84.83483			0.00	0	27,901,311,100.00
ES42	On 25/04/2042	Spot Bond	9.67000	90.90953	9.67000	90.88608			0.00	0	86,485,656,500.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FIFC19	On 07/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FIFC20	On 07/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.54439		100.00000	12.51401			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.20909		100.00000	12.17952			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.43000	98.06823		9.43000	98.04354			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.18000	100.20184		10.18000	100.17466			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRB16	On 08/07/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRB17	On 08/01/2027	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.28000	105.87503		10.28000	105.84604			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	2.05000	134.84035	2.05000	134.79453		0.00		0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.09000	126.76116	2.09000	126.75396		0.00		0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.26500	109.16130	2.26500	109.12357		0.00		0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.01000	96.50992	3.01000	96.50205		0.00		0	0.00
FRBI33	On 07/12/2033	Spot Bond	3.22500	103.53201	3.22500	103.52296		0.00		0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.00000	105.65581	7.00000	105.63576		0.00		0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.59500	67.56415	7.59500	67.55060		0.00		0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.40100	43.49490	9.40100	43.48419		0.00		0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.64000	42.16462	9.64000	42.15399		0.00		0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.06008	7.47000	100.04004		0.00		0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.06008	7.47000	100.04004		0.00		0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.04828	6.00000	100.03219		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
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	22.56438		100.09221	22.50967			0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

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	100.00000			0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	66.42670		13.22500	66.40322			0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC169		On 31/01/2025	Spot Bond	3.49500	99.92912		3.49500	99.89123			0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

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	100.00000				0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.10400	10.00000	111.07500				0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	101.85156	8.75000	101.82760				0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC207	On 20/09/2021	Spot Bond	100.00000		10.23897	100.00000	10.21417		0.00		0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.38638	100.00000	9.36364		0.00		0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		11.76656	100.00000	11.73806		0.00		0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		25.08409	100.00000	25.02266		0.00		0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.93803	100.00000	9.91396		0.00		0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		24.14018	100.00000	24.08169		0.00		0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		24.10887	100.00000	24.05046		0.00		0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC221	On 31/01/2022	Spot Bond	2.86000		129.35690	2.86000	129.31007		0.00		0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00

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	100.00000			0	0.00
FRC232	On 15/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.39000		117.23839		3.39000	117.22750			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.44000		108.29549		3.44000	108.28529			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.42000		106.02944		3.42000	106.01950			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.62000		102.60442		2.62000	102.59705			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.69000		103.50816		2.69000	103.50062			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		13.08406		100.00000	13.05237			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		58.08248		100.00000	57.94178			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		28.44324		100.00000	28.37433			0	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		40.12872		100.00000	40.00343			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.74402		100.00000	11.71557			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	5,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.20800		83.44635		2.20800	83.44384			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.52500		102.91724		2.52500	102.88331			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.00000		10.38000	99.97185			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.00000		10.38000	99.97185			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.66500		100.66349		2.66500	100.62761			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.66500		209.46257		2.66500	209.39309			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.63500		109.85944		2.63500	109.82037			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.69500		208.59973		2.69500	208.53041			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.35000		114.02511		2.35000	113.98543			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.72500		108.15746		2.72500	108.11872			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.83000		106.21160		2.83000	106.17325			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.81500		113.86411		2.81500	113.82314			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.86500		112.22316		2.86500	112.18263			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.28000		100.42953		2.28000	100.39477			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.89500		160.43769		2.89500	160.37963			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.10500		87.90001		3.10500	87.87010			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.05000		98.56273		3.05000	98.52602			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.55500		81.89521		3.55500	81.85826			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.04000		98.60387		3.04000	98.56587			0	0.00
FRS130	On 11/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.10000		154.13867		3.10000	154.07817			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.40500		189.38485		3.40500	189.31950			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.48500		82.52911		3.48500	82.48536			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.45500		82.89093		3.45500	82.84626			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.26500		85.46705		3.26500	85.41977			0	0.00
FRS137	On 31/03/2028	Spot Bond	2.91000		156.69726		2.91000	156.62825			0	0.00
FRS138	On 07/12/2033	Spot Bond	3.17500		195.32300		3.17500	195.24843			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.21000		125.71503		2.21000	125.70748			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.10000		126.67359		2.10000	126.66636			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.82000		120.55373		2.82000	120.54451			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.52000		102.68920		2.52000	102.68210			0	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	100.00000			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.05000		137.53554		2.05000	137.48880			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.50500		109.09231		2.50500	109.05389			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		31.07602		104.97509	30.99740			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		34.62159		101.07593	34.53691			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		28.07739		100.44759	28.00910			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		33.07183		100.76967	32.99116			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	2.18500		118.55359		2.18500	118.51294			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		98.16169		2.21000	98.15573			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24000		97.90830		2.24000	97.90227			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.30000		124.93718		2.30000	124.92937			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			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	7.40500		103.45379		7.40500	103.43335			0	0.00
FRX17	On 15/09/2017	Spot Bond	7.94500		104.06141		7.94500	104.03938			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.18000		108.41202		8.18000	108.38828			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	8.83000		102.26366		8.83000	102.23965			0	1,260,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.10000		101.25555		9.10000	101.23093			0	0.00
FRX23	On 28/02/2023	Spot Bond	9.88500		91.80795		9.88500	91.78387			0	0.00
FRX24	On 10/12/2024	Spot Bond	9.96500		105.95392		9.96500	105.92577			470,000,000	470,000,000.00
FRX26	On 01/10/2026	Spot Bond	10.33500		96.47152		10.33500	96.45367			0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.65000		98.01845		10.65000	97.98313			0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.77000		94.48043		10.77000	94.45306			0	0.00
FRX45	On 14/04/2045	Spot Bond	10.13000		82.24895		10.13000	82.22675			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		59.79786		100.00000	59.65299			0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		10.03242		100.00000	10.00811			0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.68316		100.00000	1.67908			0	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		0.28239	100.00000	0.28170				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		9.30574	100.00000	9.28320				0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.56124	100.00000	1.55746				0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.26193	100.00000	0.26130				0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.25500		103.00072	9.25500	102.97526				0.00	0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.72405	100.00000	10.69807				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		22.14717	100.00000	22.09351		0.00		0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		12.17713	100.00000	12.14763		0.00		0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		9.96227	100.00000	9.93116		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	100.00000		0.00		0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		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	100.00000		0.00		0	2,000,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	500,000,000.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001	100.00000	0.00001		0.00		0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		11.25956	100.00000	11.23228		0.00		0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HILC21	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HILC22	On 13/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
HM1B8U	On 19/07/2048	Spot Bond		100.00000	8.74918		100.00000	0.00000			60,299,361,100	60,299,361,100.00
HM1B9U	On 19/07/2048	Spot Bond		100.00000	8.74918		100.00000	0.00000			3,768,710,100	3,768,710,100.00
HM1C4U	On 19/07/2048	Spot Bond		100.00000	9.28124		100.00000	0.00000			3,000,000,000	3,000,000,000.00
HM1C5U	On 19/07/2048	Spot Bond		100.00000	9.28124		100.00000	0.00000			3,000,000,000	3,000,000,000.00
HM1D4U	On 19/07/2048	Spot Bond		100.00000	10.00788		100.00000	0.00000			2,200,000,000	2,200,000,000.00
HM1D5U	On 19/07/2048	Spot Bond		100.00000	9.96532		100.00000	0.00000			1,800,000,000	1,800,000,000.00
HM1E4U	On 19/07/2048	Spot Bond		100.00000	10.80142		100.00000	0.00000			2,900,000,000	2,900,000,000.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.51442	99.91772		7.51442	99.93827			0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.51438	99.90678		8.51438	99.93007			0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.96455	99.90185		8.96455	99.92637			0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.10400		10.00000	111.07500			0	0.00	
HPF05	On 17/02/2017	Spot Bond	9.13500		105.32964		9.13500	105.30365			0	0.00	
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
HWAY20	On 31/07/2020	Spot Bond	8.34500		105.45858		8.34500	105.43476			0	1,490,000,000.00	
HWAY23	On 07/12/2023	Spot Bond	1.98000		127.72924		1.98000	127.72236			0	2,200,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	1.96000		130.86911		1.96000	130.86213			0	0.00	
HWAY34	On 31/07/2034	Spot Bond	9.60000		96.76730		9.60000	96.74224			0	1,810,000,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.64000		96.36913		9.64000	96.34407			0	0.00	
HWF02U	On 30/09/2016	Spot Bond	100.00000		34.64794		100.00000	34.56401			0	0.00	
HWF04U	On 09/10/2015	Spot Bond	100.00000		83.62702		100.00000	83.43867			0	0.00	
HWF05U	On 09/10/2016	Spot Bond	100.00000		38.20659		100.00000	38.11404			0	0.00	
HWF06U	On 20/11/2016	Spot Bond	100.00000		38.27063		100.00000	38.17792			0	0.00	
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		111.10400		10.00000	111.07500			0	0.00	
I2025	On 31/01/2025	Spot Bond	1.60000		121.65584		1.60000	121.61600			0.00	3,001,153,900	36,253,889,400.00
I2033	On 28/02/2033	Spot Bond	1.87000		100.46258		1.87000	100.41422			0	37,500,000,000.00	
I2038	On 31/01/2038	Spot Bond	1.90500		124.91112		1.90500	124.86918			0.00	25,735,207,100	21,729,083,400.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
I2046	On 31/03/2046	Spot Bond	2.06000	122.72136		2.06000	122.67970			0.00	16,060,686,500	88,637,790,600.00
I2050	On 31/12/2050	Spot Bond	2.00000	132.50290		2.00000	132.45818			0.00	6,001,056,000	58,760,577,700.00
IBL21	On 15/03/2016	Spot Bond	8.13500	104.18936		8.13500	104.16679			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.00500	108.16019		8.00500	108.13712			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.95500	103.84868		7.95500	103.82630			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.46000	101.50487		1.46000	101.50079			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.12000	103.75823		2.12000	103.75218			0.00	0	100,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.12500	104.18248		8.12500	104.15981			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.10400		10.00000	111.07500			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.76000	98.48640		8.76000	98.46333			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.19000	93.16114		9.19000	93.13840			0.00	0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.73500	98.92869		8.73500	98.90558			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.24000	99.20151		9.24000	103.71430			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.58000	99.52409		7.58000	99.50363			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.54000	98.70021		8.54000	98.67741			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL57	On 13/02/2017	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
IBL58	On 13/02/2017	Spot Bond		7.77500	104.83103		7.77500	104.80895			0	0.00
IBL59	On 17/02/2019	Spot Bond		8.50000	106.10445		8.50000	106.08005			0	0.00
IBL60	On 17/02/2024	Spot Bond		9.60500	108.14330		9.60500	108.11527			0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IBL66	On 12/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IBL67	On 31/01/2022	Spot Bond		2.85000	129.40689		2.85000	129.35674			0	0.00
IBL68	On 29/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IBL69U	On 22/07/2018	Spot Bond	100.00000		8.81793		100.00000	8.77915			0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.01053		100.00000	0.01051			0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.23000	98.43530		9.23000	98.41104			0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.89500	99.46024		9.89500	99.43414			0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	99.89092		5.00000	99.87729			0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.29011		5.00000	101.27644			0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.41985		4.00000	101.40893			0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	101.05517		4.00000	101.04424			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IDW01U	On 30/06/2016	Spot Bond	100.00000		59.11936	100.00000	58.97615		0.00		0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		59.00068	100.00000	58.85775		0.00		0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		59.00068	100.00000	58.85775		0.00		0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		106.01441	9.20000	105.98835		0.00		0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.01721	100.00000	7.99779		0.00		0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		16.69514	100.00000	16.65425		0.00		0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		23.39122	100.00000	23.33455		0.00		0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.70637	100.00000	1.70310		0.00		0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.01533	100.00000	8.99349		0.00		0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.85726	100.00000	10.83095		0.00		0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.89149	100.00000	10.86511		0.00		0	0.00
IN289U	On 30/06/2025	Spot Bond	100.00000		8.67038	100.00000	8.65119		0.00		0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		39.95617	100.00000	39.85938		0.00		0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		94.55959	100.00000	94.31525		0.00		0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		93.11224	100.00000	92.87532		0.00		0	0.00
IN306U	On 24/06/2020	Spot Bond	100.00000		11.52760	100.00000	11.48955		0.00		0	0.00
IN307U	On 30/09/2015	Spot Bond	100.00000		95.45369	100.00000	94.73600		0.00		0	0.00
IN308U	On 30/09/2015	Spot Bond	100.00000		95.54999	100.00000	94.83157		0.00		0	0.00
IN309U	On 30/09/2015	Spot Bond	100.00000		95.53825	100.00000	94.81991		0.00		0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		82.20754	100.00000	82.02687		0.00		0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		91.70854	100.00000	91.47870		0.00		0	0.00
IN542U	On 13/10/2015	Spot Bond	100.00000		81.65548	100.00000	81.47321		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
IN546U	On 10/11/2015	Spot Bond	100.00000		95.34899	100.00000	95.02795		0.00		0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		93.35038	100.00000	93.11224		0.00		0	0.00
INA530	On 21/07/2015	Spot Bond	6.40000		99.96494	6.40000	99.98247		0.00		0	0.00
INA531	On 28/07/2015	Spot Bond	6.40000		99.91241	6.40000	99.89491		0.00		0	0.00
INA533	On 11/08/2015	Spot Bond	6.40000		99.66796	6.40000	99.65054		0.00		0	0.00
INA534	On 18/08/2015	Spot Bond	6.45000		99.54265	6.45000	99.52514		0.00		0	0.00
INA538	On 08/09/2015	Spot Bond	6.45000		99.17629	6.45000	99.15892		0.00		0	0.00
INA543	On 13/10/2015	Spot Bond	6.60000		98.53892	6.60000	98.52137		0.00		0	0.00
INA544	On 20/10/2015	Spot Bond	100.00000		80.39648	100.00000	100.00000		0.00		0	0.00
ING115	On 31/03/2016	Spot Bond	10.84862		101.54559	10.84862	101.51605		0.00		0	0.00
ING116	On 31/03/2016	Spot Bond	10.84862		100.78320	10.84862	100.75389		0.00		0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.95889	6.50000	101.94107		0.00		0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.10400	10.00000	111.07500		0.00		0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING301	On 12/10/2015	Spot Bond	100.00000		81.83857	100.00000	81.65548		0.00		0	0.00
ING305	On 08/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ING310	On 15/10/2015	Spot Bond	100.00000		83.95731	100.00000	83.77075		0.00		0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
IP275U	On 14/10/2015	Spot Bond	100.00000		81.47321	100.00000	81.29176		0.00		0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.10400	10.00000	111.07500		0.00		0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
IPF06	On 13/04/2017	Spot Bond	8.64500		102.64880	8.64500	102.62506		0.00		0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
IPL10	On 20/05/2021	Spot Bond	9.58000		100.68352	9.58000	100.65792		0.00		0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
IPL6	On 28/09/2017	Spot Bond	8.69500		105.20031	8.69500	105.17597		0.00		0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
IV016	On 06/12/2021	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
IV017	On 31/01/2022	Spot Bond	2.92000		98.93675		2.92000	98.92882			0	4,000,000,000.00
IV019	On 31/03/2028	Spot Bond	3.60000		146.48726		3.60000	146.43147			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	10,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IV030	On 31/01/2025	Spot Bond	3.60000		101.57937		3.60000	101.54056			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.60000		101.49469		3.60000	101.45591			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IV057U	On 14/07/2018	Spot Bond	100.00000		9.13437		100.00000	9.09420			0	0.00
IV08	On 30/04/2018	Spot Bond	10.30000		111.19606		10.30000	111.16572			0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.70000		144.96105		3.70000	144.90546			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		98.11828		100.00000	97.85523			0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		94.55959		100.00000	94.31525			0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		92.87532		100.00000	92.63959			0	0.00
IVA530	On 23/07/2015	Spot Bond	6.40000		100.00000		6.40000	99.98247			0	0.00
IVA531	On 30/07/2015	Spot Bond	6.40000		99.87741		6.40000	99.85992			0	0.00
IVA534	On 20/08/2015	Spot Bond	6.45000		99.50764		6.45000	99.49015			0	0.00
IVA537	On 03/09/2015	Spot Bond	6.45000		99.26328		6.45000	99.24587			0	0.00
IVA538	On 10/09/2015	Spot Bond	6.45000		99.14154		6.45000	99.12418			0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVA539	On 17/09/2015	Spot Bond	6.60000	98.99755		6.60000	98.97983			0	0.00
IVA542	On 08/10/2015	Spot Bond	6.60000	98.62679		6.60000	98.60920			0	0.00
IVA543	On 15/10/2015	Spot Bond	6.60000	98.50382		6.60000	98.48628			0	0.00
IVA544	On 22/10/2015	Spot Bond	100.00000	80.04386		100.00000	0.00000			0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.10400		10.00000	111.07500			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC036	On 16/07/2019	Spot Bond	9.10000		100.79580		9.10000	100.77144			0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		13.02879		100.00000	13.00011			0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.24096		100.00000	11.21373			0	0.00
IVC040	On 24/07/2021	Spot Bond	9.25000		100.42759		9.25000	100.40252			0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC047	On 27/10/2015	Spot Bond	6.87000		101.89878		6.87000	101.87995			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC056	On 29/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC058	On 03/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC059	On 09/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC061	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	59.65299		100.00000	59.50848			0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	98.11321		100.00000	97.84946			0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
KW01	On 31/10/2027	Spot Bond		8.44500	141.21359		8.44500	141.18185			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
LBK11	On 28/11/2019	Spot Bond		10.19000	99.47601		10.19000	99.44915			0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	103.95260		9.71000	103.92537			0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond	8.72500	101.43271	8.72500	101.40879	0.00	2,100,000,000	3,960,000,000.00			
LGL03	On 03/04/2018	Spot Bond	8.85500	99.43824	8.85500	99.41470	0.00	0	700,000,000.00			
LGL04	On 14/08/2020	Spot Bond	9.86000	101.29581	9.86000	101.26889	0.00	0	580,000,000.00			
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
LHL02	On 13/12/2015	Spot Bond	7.89000	102.19112	7.89000	102.16970	0.00	0	1,040,000,000.00			
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
MAQ070	On 30/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
MAQ071	On 11/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
MAQ072	On 10/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
MAQ073	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
MAQ0A3	On 31/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
MAQ0A4	On 31/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
MBC024	On 05/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBC025	On 07/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	55.19814		100.00000	55.06442			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	27.40926		100.00000	27.34286			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	22.69273		100.00000	22.63715			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	22.76746		100.00000	22.71169			0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	23.58701		100.00000	23.52988			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000	24.67208		100.00000	24.61231			0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.76000	103.25478		8.76000	103.23059			0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.78000	102.77533		8.78000	102.75120			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.94000		103.26960		7.94000	103.24763			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.75000		102.17342		8.75000	102.14965			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.50500		102.87382		9.50500	102.84787			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.54000		103.32693		9.54000	103.30046			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.04000		103.17540		7.04000	103.15570			0	2,470,000,000.00
MIL02	On 31/05/2017	Spot Bond	8.86500		101.11847		8.86500	101.09451			0	0.00
MIP4C	On 13/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MIP4F	On 13/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MIP4U	On 13/01/2016	Spot Bond	100.00000		71.57946		100.00000	71.31137			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.38000		108.02859		9.38000	108.00169			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		36.37013		100.00000	36.28202			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.56500		101.07587		8.56500	101.05271			0	140,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.55500		103.07431		8.55500	103.05085			0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.57592		100.89771	7.55742			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.67259		100.61875	7.65390			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N5A16	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N5B23	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N5C23	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N5D23	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N5E23	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N5F23U	On 20/06/2023	Spot Bond	100.00000		11.49480		100.00000	11.46697			0	0.00
N5G23U	On 20/06/2023	Spot Bond	100.00000		12.30650		100.00000	12.27669			0	0.00
NAM01	On 19/11/2022	Spot Bond	9.70500		93.98550		9.70500	93.96130			0	1,000,000,000.00
NAM02	On 29/06/2020	Spot Bond	9.33000		101.64597		9.33000	101.62065			0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66000		99.24976		7.66000	99.22916			0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.22000		100.09167		9.22000	100.06715			0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.83000		105.59819		8.83000	105.57339			0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.30500		105.79668		9.30500	105.77054			0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.19000		101.12520		9.19000	101.10024			0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.43000		100.84790		9.43000	100.82223			0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.04500		100.52508		10.04500	100.49786			0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.22500		100.70139		10.22500	100.67395			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
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.17000		101.64114		9.17000	101.61624			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NBK19A	On 01/06/2022	Spot Bond	9.58000		101.64339		9.58000	101.61741			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NBK20A	On 01/06/2026	Spot Bond	10.29500		101.86467		10.29500	101.83672			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NBK21A	On 21/07/2027	Spot Bond	10.63000		105.29636		10.63000	105.23856			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.79000		104.22798		6.79000	104.20879			0	0.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.83000		112.88765		8.83000	112.86114			0	0.00
NBK4	On 28/10/2024	Spot Bond	10.62000		39.25077		10.62000	39.23992			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.70500		104.14182		7.70500	104.12042			0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.79000	105.63726	9.79000	105.61883				0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.82500	104.44205	9.82500	104.42376				0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN94	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
NED11	On 17/09/2015	Spot Bond	7.39000	104.08982		7.39000	104.06898			0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
NED15	On 08/04/2024	Spot Bond	9.96000	103.31204		9.96000	103.29360			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
NED19	On 01/07/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
NED20	On 01/07/2025	Spot Bond	11.09000	103.49817		11.09000	103.47776			0	1,500,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	118.26364		9.44500	118.23399			0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.10400		10.00000	111.07500			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.11000	172.46917		2.11000	172.41040			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.46000	100.12535		2.46000	100.09022			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000	188.24143		3.45000	188.17633			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.85000	110.38294		2.85000	110.33966			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.19000	150.44287		3.19000	150.39154			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.10000	154.33101		3.10000	154.27323			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.59000	103.01343		8.59000	102.98951			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.22000	106.25030		9.22000	106.22399			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.42000	106.26394	9.42000	106.23706				0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.62000	106.27771	9.62000	106.25025				0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NRA018	On 30/11/2018	Spot Bond	8.55000	112.34567	8.55000	112.31997				0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.28000	118.21847	9.28000	118.18934				0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.00500	176.70134	2.00500	176.64163				0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.19500	116.55788	10.19500	116.52622				0	2,520,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	1,000,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.72656		100.00000	18.68120			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		81.95946		100.00000	81.77853			0	0.00
OML01	On 27/10/2015	Spot Bond	6.88000		102.60336		6.88000	102.58437			0	400,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
OML03	On 27/11/2024	Spot Bond	9.74000		98.47801		9.74000	98.45257			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
OML05	On 19/03/2025	Spot Bond	9.91000		102.39733		9.91000	102.37042			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.48500		102.40936		10.48500	102.38093			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.04500		103.07271		11.04500	103.04260			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		40.17288		100.00000	40.07556			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.10400		10.00000	111.07500			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	300,000,000.00
PPC004	On 30/06/2021	Spot Bond	9.48000		103.55386		9.48000	103.53534			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
R010P	On 21/12/2025	Spot Bond	7.86500		44.78683		7.86500	44.77739			0	0.00
R158	On 15/09/2015	Spot Bond	5.89000		105.82782		5.89000	105.81089			58,100,000,000	44,176,666,400.00
R158P	On 15/09/2015	Spot Bond	6.53500		99.04244		6.53500	99.02488			0	0.00
R159	On 15/09/2016	Spot Bond	6.63500		112.20798		6.63500	112.18808			32,240,000,000	08,407,454,100.00
R159P	On 15/09/2016	Spot Bond	6.46500		92.96346		6.46500	92.94739			0	0.00
R186	On 21/12/2026	Spot Bond	8.15000		118.15020		8.04500	118.98848			03,036,743,000	31,444,444,500.00
R187P	On 21/12/2026	Spot Bond	7.78500		41.82765		7.78500	41.81892			0	0.00
R188P	On 21/12/2027	Spot Bond	7.70500		39.12432		7.70500	39.11624			0	0.00
R197	On 07/12/2023	Spot Bond	1.60000		290.70142		1.60000	290.60635			1,176,792,100	15,156,031,800.00
R202	On 07/12/2033	Spot Bond	1.86000		234.78076		1.86000	234.70233			38,026,861,000	88,951,342,000.00
R2023	On 28/02/2023	Spot Bond	8.03000		101.46989		7.92500	102.03396			78,357,000,000	45,744,182,900.00
R203	On 15/09/2017	Spot Bond	7.13500		105.08286		7.03000	105.27207			22,800,000,000	95,200,989,500.00
R2030	On 31/01/2030	Spot Bond	8.49000		95.78091		8.49000	95.75892			44,930,000,000	53,523,764,300.00
R2032	On 31/03/2032	Spot Bond	8.57500		99.69270		8.57500	99.66984			80,400,000,000	96,032,694,800.00
R2035	On 28/02/2035	Spot Bond	8.88000		100.53424		8.88000	100.43724			2,500,000,000	36,500,000,000.00
R2037	On 31/01/2037	Spot Bond	8.71500		97.74270		8.71500	97.71966			71,995,000,000	19,151,097,500.00
R204	On 21/12/2018	Spot Bond	7.45500		102.30477		7.35500	102.58462			96,812,103,000	12,480,909,900.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R2044	On 31/01/2044	Spot Bond	8.75500	99.75877	8.75500	99.73516	0.00	95,230,000,000	39,950,009,900.00			
R2048	On 28/02/2048	Spot Bond	8.75000	103.43198	8.75000	103.40791	0.00	35,900,000,000	07,035,780,800.00			
R207	On 15/01/2020	Spot Bond	7.66500	98.60643	7.56000	98.97549	0.00	20,506,500,000	61,183,528,800.00			
R208	On 31/03/2021	Spot Bond	7.80500	97.31458	7.70000	97.75703	0.00	44,450,366,000	45,702,781,200.00			
R209	On 31/03/2036	Spot Bond	8.74000	78.29508	8.63500	79.09739	0.00	71,856,900,000	71,588,302,700.00			
R210	On 31/03/2028	Spot Bond	1.70000	179.35431	1.70000	179.29517	0.00	3,201,235,600	36,166,491,500.00			
R211	On 31/01/2017	Spot Bond	0.76000	133.92538	0.76000	133.88461	0.00	8,000,883,600	39,801,403,200.00			
R212	On 31/01/2022	Spot Bond	1.55000	139.86642	1.55000	139.82080	0.00	6,001,265,500	32,704,973,800.00			
R213	On 28/02/2031	Spot Bond	8.61500	89.02576	8.51000	89.81465	0.00	56,897,337,300	34,175,958,500.00			
R214	On 28/02/2041	Spot Bond	8.68000	80.28559	8.68000	80.26706	0.00	07,962,141,700	25,594,497,400.00			
R228C	On 15/09/2015	Spot Bond	6.53500	99.04244	6.53500	99.02488	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.45500	95.97452	6.45500	95.95795	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.46500	92.96346	6.46500	92.94739	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.47500	97.39118	6.47500	97.37436	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.45500	94.36729	6.45500	94.35091	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.51500	91.34180	6.51500	91.32580	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	6.98000	87.70243	6.98000	87.68599	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.03000	84.64613	7.03000	84.63015	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.33500	81.07362	7.33500	81.05767	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.31500	78.25694	7.31500	78.24158	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.29500	75.55271	7.29500	75.53792	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.28500	72.92494	7.28500	72.91068	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.50000	69.64897	7.50000	69.63496	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
R338C	On 21/12/2020	Spot Bond	7.48000	67.20162	7.48000	67.18814	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	7.60000	64.33749	7.60000	64.32437	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	7.57000	62.09715	7.57000	62.08455	0.00	0	0.00			
R341C	On 21/06/2022	Spot Bond	7.54000	59.95217	7.54000	59.94005	0.00	0	0.00			
R342C	On 21/12/2022	Spot Bond	7.51000	57.89804	7.51000	57.88638	0.00	0	0.00			
R343C	On 21/06/2023	Spot Bond	7.47000	55.97315	7.47000	55.96194	0.00	0	0.00			
R344C	On 21/12/2023	Spot Bond	7.43000	54.13316	7.43000	54.12237	0.00	0	0.00			
R345C	On 21/06/2024	Spot Bond	7.98500	49.76645	7.98500	49.75581	0.00	0	0.00			
R346C	On 21/12/2024	Spot Bond	7.94500	48.02940	7.94500	48.01918	0.00	0	0.00			
R347C	On 21/06/2025	Spot Bond	7.90500	46.37085	7.90500	46.36103	0.00	0	0.00			
R348C	On 21/12/2025	Spot Bond	7.86500	44.78683	7.86500	44.77739	0.00	0	0.00			
R349C	On 21/06/2026	Spot Bond	7.82500	43.27361	7.82500	43.26454	0.00	0	0.00			
R350C	On 21/12/2026	Spot Bond	7.78500	41.82765	7.78500	41.81892	0.00	0	0.00			
R351C	On 21/06/2027	Spot Bond	7.74500	40.44560	7.74500	40.43721	0.00	0	0.00			
R352C	On 21/12/2027	Spot Bond	7.70500	39.12432	7.70500	39.11624	0.00	0	0.00			
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	1,082,000,000.00			
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
RCSB1U	On 30/04/2017	Spot Bond	100.00000	32.58964	100.00000	32.51069	0.00	0	0.00			
RCSB2U	On 24/07/2017	Spot Bond	100.00000	16.73613	100.00000	16.69514	0.00	0	0.00			
RCSB3U	On 17/03/2017	Spot Bond	100.00000	30.84058	100.00000	30.76587	0.00	0	0.00			
RCSB4U	On 07/11/2015	Spot Bond	100.00000	97.86710	100.00000	97.61224	0.00	0	0.00			
RCSB5U	On 10/12/2016	Spot Bond	100.00000	42.47650	100.00000	42.37361	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
RCSB6U	On 31/03/2018	Spot Bond	100.00000		17.49941	100.00000	17.45702		0.00		0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.40434	100.00000	21.34915		0.00		0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.95374	100.00000	8.92865		0.00		0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.27446	100.00000	16.23250		0.00		0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		13.18528	100.00000	13.15128		0.00		0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		10.14349	100.00000	10.11732		0.00		0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		24,000,000	12,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
REBC02	On 20/07/2016	Spot Bond	100.00000		49.29075	100.00000	49.07399		0.00		0	10,000,000,000.00
RED101	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		17.58295	100.00000	17.54036		0.00		0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		12.33444	100.00000	12.30457		0.00		0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		10.21924	100.00000	10.19447		0.00		0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		9.44298	100.00000	9.42011		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
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000		0.00000			0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.78407		12.35000	107.74839			0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	16.24005		100.00000	16.20070			0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	6.25807		100.00000	6.24307			0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	34.06464		100.00000	33.98212			0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	62.77013		100.00000	62.61807			0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.31342		100.00000	12.22217			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		45.96567	100.00000	45.85432		0.00		0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
RW21	On 21/04/2021	Spot Bond	9.05000		106.55839	9.05000	106.53263		0.00		0	1,060,000,000.00
RW23	On 10/12/2023	Spot Bond	9.42500		101.58282	9.42500	101.55726		0.00		0	0.00
RW28	On 10/12/2028	Spot Bond	9.77000		87.86071	9.77000	87.83781		0.00		0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
SBK12	On 24/11/2016	Spot Bond	7.83500		105.46157	7.83500	105.43955		0.00		0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		111.10400	10.00000	111.07500		0.00		0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
SBK14	On 01/12/2017	Spot Bond	9.25500		102.19098	9.25500	102.16572		0.00		0	6,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
SBK23	On 28/05/2027	Spot Bond	11.50500		102.07606	11.50500	102.04504		0.00		0	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.83000		101.34602	8.83000	101.32210		0.00		0	2,840,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.38000		105.59705	7.38000	105.57593		0.00		0	0.00
SBN29	On 15/09/2015	Spot Bond	7.95500		105.50827	7.95500	105.48554		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
SBN31	On 15/09/2015	Spot Bond	7.14000	105.63416		7.14000	105.61371			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.40500	102.59799		8.40500	102.57503			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.28500	105.61174		7.28500	105.59088			0	0.00
SBN35	On 15/09/2015	Spot Bond	7.99500	105.50210		7.99500	105.47926			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			900,000,000	300,000,000.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SBS13	On 22/09/2017	Spot Bond	7.89500	104.92093		7.89500	104.89885			0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.44000	104.11602		9.44000	104.08979			0	0.00
SBS20	On 15/05/2026	Spot Bond	9.94500	102.54198		9.94500	102.51494			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SBS25	On 24/05/2019	Spot Bond	8.66000	102.09895		8.66000	102.07543			0	930,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	27.33396		100.00000	27.27280			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.44500	108.23230		9.44500	108.20472			0	2,570,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SBS29	On 12/06/2019	Spot Bond	8.69000	100.95747		8.69000	100.93401			0	0.00
SBS3	On 25/05/2026	Spot Bond	9.95500	89.81383		9.95500	89.79012			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SBS31	On 27/06/2027	Spot Bond	9.69500	101.70317		9.69500	101.67687			430,000,000	430,000,000.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SBS34	On 19/09/2024	Spot Bond	9.84500		104.94777		9.84500	104.92036			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			200,000,000	200,000,000.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SBS37	On 29/01/2020	Spot Bond	8.96000		96.27692		8.96000	96.25361			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.08500		93.85515		10.08500	93.82963			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.86000		91.53520		10.86000	91.50846			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.38000		97.91167		9.38000	97.88728			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.27500		104.25272		7.27500	104.23249			0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.21000		125.71503		2.21000	125.70748			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.37000		131.44723		1.37000	131.40502			0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		23.50218		100.00000	23.44525			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	100.00000			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		35.93172		100.00000	35.84467			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		169.24594		0.00000	169.19797			0	0.00
SHI05	On 31/01/2017	Spot Bond	2.03000		117.14567		2.03000	117.10593			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.95889		6.50000	101.94107			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond	8.50500		100.99211		8.50500	100.96914			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		38.36357		100.00000	38.27063			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.10400		10.00000	111.07500			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		54.26888		100.00000	54.13741			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		42.16562		100.00000	42.06348			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		43.65723		100.00000	43.55147			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.34500		105.24829		9.34500	105.22216			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SHS23	On 29/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SHS24	On 29/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SHS25	On 29/06/2020	Spot Bond	9.58000		101.59664		9.58000	101.57066			0	0.00
SHS26	On 29/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.88500		105.95451		7.88500	105.93188			0	1,140,000,000.00
SLI3	On 15/08/2018	Spot Bond	8.98000		103.05092		8.98000	103.02591			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.40500		102.59799		8.40500	102.57503			0	3,770,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SPDA5		On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SPDA6		On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SSA01		On 28/06/2016	Spot Bond	8.10500	101.98906		8.10500	101.96693			0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SSA06		On 16/04/2020	Spot Bond	9.27000	97.58362		9.27000	97.55947			0	740,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SSN004		On 31/03/2021	Spot Bond	9.25000	91.21611		9.25000	91.19358			0	0.00
SSN005		On 31/03/2021	Spot Bond	9.25000	91.21611		9.25000	91.19358			0	0.00
SSN007		On 15/01/2020	Spot Bond	8.96000	93.95844		8.96000	93.93607			0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SSN009		On 15/09/2017	Spot Bond	7.88500	103.60593		7.88500	103.58415			0	0.00
SSN011		On 31/01/2025	Spot Bond	2.35000	113.59190		2.35000	113.55237			0	0.00
SSN012		On 21/12/2018	Spot Bond	8.64000	98.83005		8.64000	98.80721			0	0.00
SSN015		On 26/08/2018	Spot Bond	8.50000	104.68487		8.50000	104.66094			0	0.00
SSN017		On 21/12/2026	Spot Bond	10.08500	103.67574		10.08500	103.64787			0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SSN021		On 28/02/2031	Spot Bond	10.38000	76.89269		10.38000	76.87155			0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SSN034	On 02/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1247	On 28/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1248	On 08/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1249	On 10/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1250	On 16/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1251	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1252	On 20/10/2015	Spot Bond	100.00000	80.39648		100.00000	80.21978			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SY1253	On 19/08/2015	Spot Bond	100.00000		93.11224		100.00000	100.00000			0	0.00
SY1254	On 27/10/2015	Spot Bond	100.00000		0.00000		100.00000	100.00000			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.35000		104.98969		6.35000	104.97164			0	0.00
SZ25	On 30/09/2025	Spot Bond	8.69500		104.81477		8.69500	104.79040			0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
T12A12	On 21/02/2048	Spot Bond	9.19000		99.88954		9.19000	99.86488			0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		62.87363		100.00000	62.72131			0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TFS131	On 20/11/2015	Spot Bond	100.00000		88.81901		100.00000	88.69249			0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TFS135	On 06/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TFS136	On 06/07/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.53500		100.99908		7.53500	100.97846			6,000,000,000	3,000,000,000.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TH10A3	On 18/07/2017	Spot Bond			7.83000	100.10441		7.83000	100.08352			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond			7.16000	86.95839		7.16000	86.94177			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond			8.73000	100.11617		8.73000	100.09292			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond			8.80000	94.01776		8.80000	93.99552			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	1,000,000,000	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.14000		102.66109		9.14000	102.64408			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.05000		101.86490		9.05000	101.84000			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.16000		92.14428		9.16000	92.12898			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.84083		101.06155	5.82654			0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	1,500,000,000.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TL20	On 22/02/2020	Spot Bond	9.42000		90.13627		9.42000	90.11404			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		111.10400		10.00000	111.07500			0	0.00
TN17	On 14/11/2017	Spot Bond	8.15500		104.00138		8.15500	103.97880			40,000,000,000	10,600,000,000.00
TN20	On 17/09/2020	Spot Bond	9.42000		107.95626		9.42000	107.92925			0	12,336,300,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.47296		100.00000	1.46939			0	0.00
TN23	On 06/11/2023	Spot Bond	9.69000		108.48433		9.69000	108.45644			0	11,370,000,000.00
TN25	On 19/08/2025	Spot Bond	9.80500		102.10214		9.80500	102.07514			8,754,000	13,484,854,000.00
TN27	On 14/11/2027	Spot Bond	9.84500		95.00963		9.84500	94.98482			0	10,070,000,000.00
TN30	On 09/10/2030	Spot Bond	10.28500		104.61592		10.28500	104.58725			0	2,000,000,000.00
TN40	On 09/10/2040	Spot Bond	10.60500		104.31629		10.60500	104.28684			0	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.10400		10.00000	111.07500			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.78606	10.00000	99.75935				0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.79139	9.75000	99.76534				0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.79556	100.00000	9.77029				0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000	8.40400	100.00000	8.38365				0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000	8.95338	100.00000	8.93169				0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000	9.28301	100.00000	9.26052				0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000	9.55770	100.00000	9.53455				0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000	12.90894	100.00000	12.87767				0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000	16.58981	100.00000	16.54962				0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.68048	100.00000	11.65219				0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSP175	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			10,000,000,000	5,000,000,000.00
TSP178	On 29/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP179	On 26/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP180	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP181	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			19,000,000,000	19,000,000,000.00
TSP183	On 04/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP184	On 18/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP185	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP186	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP188	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP189	On 12/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP190	On 12/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP191	On 26/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP192	On 09/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP193	On 23/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP194	On 14/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	15.09192		100.00000	15.05536			0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TWC090	On 21/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TWC095	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TWC096	On 24/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TWC097	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC098	On 06/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TWC101	On 26/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TWC105	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TWC106	On 14/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TWC107	On 10/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TWC108	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TWC109	On 19/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TWC110	On 22/01/2016	Spot Bond	100.00000	0.00000		100.00000	100.00000			0	0.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TWCJ20	On 14/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TWCM20	On 14/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
UG21	On 02/03/2021	Spot Bond	9.08000	111.13874		9.08000	111.11193			0	4,300,000.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000	7.44194		100.00000	7.42721			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000	8.48222		100.00000	8.45573			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	7.27117		100.00000	7.25678			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000	8.38545		100.00000	8.35928			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
VKC07U	On 04/09/2015	Spot Bond	100.00000		89.46078	100.00000	89.24205		0.00		0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		6.98990	100.00000	6.97606		0.00		0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000		8.12242	100.00000	8.09706		0.00		0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		6.81912	100.00000	6.80562		0.00		0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000		8.02565	100.00000	8.00060		0.00		0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00035	100.00000	0.00034		0.00		0	0.00
WS04	On 30/05/2016	Spot Bond	7.02500		106.27073	7.02500	106.25079		0.00		0	8,900,000,000.00
WS05	On 01/08/2018	Spot Bond	1.30000		241.25814	1.30000	241.18112		0.00		0	0.00
WSP2	On 28/05/2017	Spot Bond	7.50500		103.88748	7.50500	103.86669		0.00		400,000,000	5,200,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.88500		104.99077	7.88500	104.96870		0.00		0	0.00
WSP4	On 28/05/2020	Spot Bond	8.16500		104.63901	8.16500	104.61625		0.00		0	0.00
WSP5	On 28/05/2021	Spot Bond	8.38000		104.17079	8.38000	104.14755		0.00		0	2,900,000,000.00
Z020	On 19/10/2015	Spot Bond	5.77000		98.62796	5.77000	98.61259		0.00		0	0.00
Z083	On 30/09/2019	Spot Bond	7.27500		74.13883	7.27500	74.12443		0.00		0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		80.39648	100.00000	80.21978		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	
ZA029		On 20/09/2016	Spot Bond							0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>15,268,767,400</b>	<b>2755070782900.00</b>
<b>Grand Total:</b>										<b>0.00</b>	<b>15,268,830,422</b>	<b>2755074015760.00</b>