



Johannesburg  
Stock Exchange

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

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

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

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 22/05/2015

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 26/05/2015	Any day expiry		11.87040	11.87040	11.82460	11.82460		12.99	0	0.00
\$ / R	11.96	Call	Any day expiry	34.55770	0.03456	25.20700	0.02521	34.558	14.16	0.00	0	7,000.00
\$ / R	12.36	Call	Any day expiry	1.53960	0.00154	0.90580	0.00091	1.540	18.44	0.00	0	7,000.00
\$ / R		On 27/05/2015	Any day expiry		11.87040	11.87040	11.81890	11.81890		12.76	0	4,766.00
\$ / R	10.80	Put	Any day expiry	0.02710	0.00003	0.04920	0.00005	0.027	23.74	0.00	0	300.00
\$ / R	10.94	Put	Any day expiry	0.06900	0.00007	0.13300	0.00013	0.069	22.22	0.00	0	3,655.00
\$ / R	11.15	Put	Any day expiry	0.30270	0.00030	0.61890	0.00062	0.303	19.95	0.00	0	250.00
\$ / R	11.90	Call	Any day expiry	59.36140	0.05936	44.69560	0.04470	59.361	13.19	0.00	0	3,655.00
\$ / R	12.21	Call	Any day expiry	6.32580	0.00633	4.30920	0.00431	6.326	15.90	0.00	0	250.00
\$ / R	15.48	Call	Any day expiry	0.24980	0.00025	0.16820	0.00017	0.250	71.92	0.00	0	300.00
\$ / R		On 03/06/2015	Any day expiry		11.88250	11.88250	11.83240	11.83240		13.11	0	0.00
\$ / R	11.95	Call	Any day expiry	84.57670	0.08458	72.92200	0.07292	84.577	13.36	0.00	0	10,000.00
\$ / R	12.30	Call	Any day expiry	16.52980	0.01653	14.74260	0.01474	16.530	15.14	0.00	0	10,000.00
\$ / R		On 04/06/2015	Any day expiry		11.88430	11.88430	11.83430	11.83430		13.28	0	0.00
\$ / R	11.60	Put	Any day expiry	29.14080	0.02914	43.10110	0.04310	29.141	13.81	0.00	0	5,500.00
\$ / R	12.45	Call	Any day expiry	9.79400	0.00979	8.64170	0.00864	9.794	15.99	0.00	0	5,500.00
\$ / R		On 09/06/2015	Any day expiry		11.89340	11.89340	11.84410	11.84410		13.39	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		11.89890	11.89890	11.85000	11.85000		13.66	56,449	912,241.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	1.01380	0.00101		1.52420	0.00152	1.014	17.40	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	1.08280	0.00108		1.63180	0.00163	1.083	17.26	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	1.27880	0.00128		1.93840	0.00194	1.279	16.89	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	2.38330	0.00238		3.67100	0.00367	2.383	15.57	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	2.56010	0.00256		3.94820	0.00395	2.560	15.42	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	11.17020	0.01117		18.27230	0.01827	11.170	13.25	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	443.59930	0.44360		406.18230	0.40618	443.599	13.35	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	426.51310	0.42651		389.86440	0.38986	426.513	13.36	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	27.61310	0.02761		39.86440	0.03986	27.613	13.36	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	345.27580	0.34528		312.75450	0.31275	345.276	13.44	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	307.62270	0.30762		277.29410	0.27729	307.623	13.47	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	58.72270	0.05872		77.29410	0.07729	58.723	13.47	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	101.56640	0.10157		125.95650	0.12596	101.566	13.57	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	109.63340	0.10963		134.90800	0.13491	109.633	13.59	0.00	0	1,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.93	Call	142.13850	0.14214		126.32210	0.12632	142.139	13.79	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Call	115.50310	0.11550		102.49800	0.10250	115.503	14.08	0.00	0	11,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	216.60310	0.21660		252.49800	0.25250	216.603	14.08	0.00	201	34,801.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	229.82040	0.22982		266.44600	0.26645	229.820	14.17	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	102.28580	0.10229		90.70850	0.09071	102.286	14.25	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	77.29330	0.07729		68.46580	0.06847	77.293	14.63	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.15	Call	72.54670	0.07255		64.24900	0.06425	72.547	14.71	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	44.66000	0.04466		39.50380	0.03950	44.660	15.35	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	32.09640	0.03210		28.36880	0.02837	32.096	15.77	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	624.10230	0.62410		670.52200	0.67052	624.102	16.19	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	23.00230	0.02300		20.52200	0.02052	23.002	16.19	0.00	0	31,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	18.90210	0.01890		17.01540	0.01702	18.902	16.46	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	16.58800	0.01659		15.02860	0.01503	16.588	16.64	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	15.04380	0.01504		13.69900	0.01370	15.044	16.77	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	4.64660	0.00465		4.56680	0.00457	4.647	18.43	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	1,105.74660	1.10575		1,154.56680	1.15457	1,105.747	18.43	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	2.32860	0.00233		2.27370	0.00227	2.329	19.34	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,353.21630	1.35322		1,402.06280	1.40206	1,353.216	19.46	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	2.11630	0.00212		2.06280	0.00206	2.116	19.46	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	1.09910	0.00110		1.05390	0.00105	1.099	20.26	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	0.97310	0.00097		0.92930	0.00093	0.973	20.41	0.00	0	51,500.00
\$ / R	On 25/06/2015	Any day expiry			11.92250	11.92250		11.87550	11.87550		13.71	0.00	0	1,300.00
\$ / R	On 26/06/2015	Any day expiry			11.92430	11.92430		11.87750	11.87750		13.74	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	2.95480	0.00295		4.28820	0.00429	2.955	14.88	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	11.68740	0.01169		16.52550	0.01653	11.687	13.66	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	60.31730	0.06032		54.56060	0.05456	60.317	15.82	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.00760	0.00001		0.00450	0.00000	0.008	23.22	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			11.93200	11.93200		11.88540	11.88540		13.80	0.00	0	12,162.00
\$ / R	On 06/07/2015	Any day expiry			11.94510	11.94510		11.89720	11.89720		13.78	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	98.99790	0.09900		90.54620	0.09055	98.998	15.31	0.00	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry			11.96040	11.96040		11.91100	11.91100		13.77	0.00	0	2,477.00
\$ / R	On 29/07/2015	Any day expiry			11.99500	11.99500		11.94260	11.94260		13.95	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	11.08050	0.01108		15.33920	0.01534	11.080	13.90	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	33.36080	0.03336		41.84610	0.04185	33.361	13.45	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	100.38210	0.10038	93.18850	0.09319	100.382	16.31	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	6.08840	0.00609	6.34830	0.00635	6.088	29.66	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.05130	12.05130	12.00070	12.00070		14.10	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	22.48500	0.02248	25.84420	0.02584	22.485	13.92	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	53.30960	0.05331	60.73340	0.06073	53.310	13.48	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	123.37980	0.12338	116.01330	0.11601	123.380	17.02	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	12.89330	0.01289	12.08650	0.01209	12.893	28.79	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.05980	12.05980	12.00910	12.00910		14.07	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.08100	12.08100	12.03000	12.03000		14.26	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.08950	12.08950	12.03840	12.03840		14.25	0.00	12,070	203,908.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	17.87790	0.01788	20.28440	0.02028	17.878	14.41	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,508.87630	1.50888	1,460.36920	1.46037	1,508.876	14.31	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	42.56170	0.04256	48.72310	0.04872	42.562	13.52	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,134.12890	1.13413	1,089.39720	1.08940	1,134.129	13.51	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	44.62890	0.04463	50.99720	0.05100	44.629	13.51	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	985.26140	0.98526	942.48880	0.94249	985.261	13.39	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	70.22050	0.07022	78.92820	0.07893	70.221	13.37	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	76.54170	0.07654	85.77380	0.08577	76.542	13.34	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	85.07500	0.08508	94.98960	0.09499	85.075	13.31	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	129.42560	0.12943	145.25730	0.14526	129.426	13.16	0.00	40	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	141.75560	0.14176	158.40910	0.15841	141.756	13.24	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	651.11190	0.65111	617.90820	0.61791	651.112	13.34	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	161.61190	0.16161	179.50820	0.17951	161.612	13.34	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	168.59990	0.16860	186.90820	0.18691	168.600	13.38	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	239.79680	0.23980	261.78570	0.26179	239.797	13.71	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	425.77610	0.42578	400.55860	0.40056	425.776	14.07	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	336.27610	0.33628	362.15860	0.36216	336.276	14.07	0.00	0	42,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	407.19650	0.40720	382.72060	0.38272	407.197	14.14	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	389.29990	0.38930	366.56270	0.36656	389.300	14.21	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	380.60180	0.38060	0.00000	0.00000	380.602	14.25	0.00	40	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	368.81460	0.36881	347.70680	0.34771	368.815	14.34	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	342.71570	0.34272	322.94730	0.32295	342.716	14.55	0.00	0	800.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	332.11660	0.33212	312.89810	0.31290	332.117	14.64	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	250.86040	0.25086	236.01360	0.23601	250.860	15.44	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	185.69480	0.18569	174.85470	0.17485	185.695	16.36	0.00	0	1,600.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	145.43310	0.14543	137.05850	0.13706	145.433	17.18	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	144.10940	0.14411	135.81660	0.13582	144.109	17.21	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	140.23100	0.14023	132.17620	0.13218	140.231	17.31	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	107.77770	0.10778	101.70680	0.10171	107.778	18.26	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	67.27530	0.06728	63.73960	0.06374	67.275	20.15	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	54.71410	0.05471	51.95290	0.05195	54.714	21.09	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	47.55490	0.04755	46.33830	0.04634	47.555	22.15	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.11930	12.11930	12.06770	12.06770		14.28	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	33.82670	0.03383	37.84390	0.03784	33.827	13.78	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	70.22830	0.07023	78.61640	0.07862	70.228	13.38	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	115.37000	0.11537	127.00730	0.12701	115.370	13.23	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	144.68200	0.14468	136.53300	0.13653	144.682	17.76	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	83.80670	0.08381	79.28680	0.07929	83.807	19.96	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	22.10750	0.02211	19.60440	0.01960	22.108	27.97	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.12350	12.12350	12.07190	12.07190		14.30	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.18300	12.18300	12.13050	12.13050		14.57	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	45.04440	0.04504	49.78210	0.04978	45.044	13.78	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	83.73190	0.08373	93.10410	0.09310	83.732	13.30	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	162.71660	0.16272	153.85320	0.15385	162.717	18.44	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	33.07060	0.03307	30.87420	0.03087	33.071	27.29	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.24250	12.24250	12.18910	12.18910		14.67	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	53.84480	0.05384	59.07130	0.05907	53.845	13.71	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	93.36220	0.09336	103.39070	0.10339	93.362	13.18	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	176.67490	0.17667	167.12930	0.16713	176.675	19.06	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	37.41770	0.03742	33.23940	0.03324	37.418	27.07	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.27000	12.27000	12.21730	12.21730		14.64	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.27630	12.27630	12.22380	12.22380		14.65	0.00	365	95,623.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	71.89170	0.07189	78.62180	0.07862	71.892	13.35	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,398.19170	1.39819	1,352.42180	1.35242	1,398.192	13.35	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,353.31250	1.35331	1,307.93200	1.30793	1,353.313	13.25	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,184.51050	1.18451	1,142.98850	1.14299	1,184.511	13.16	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,027.58410	1.02758	988.03020	0.98803	1,027.584	13.17	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	208.58770	0.20859	224.40690	0.22441	208.588	13.19	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	261.90550	0.26191	282.54180	0.28254	261.905	13.43	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	283.78190	0.28378	305.09730	0.30510	283.782	13.55	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	330.35320	0.33035	352.96270	0.35296	330.353	13.80	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	380.57430	0.38057	404.40390	0.40440	380.574	14.04	0.00	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	610.60040	0.61060	583.07010	0.58307	610.600	14.28	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	588.72600	0.58873	561.74150	0.56174	588.726	14.40	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	330.41290	0.33041	313.46040	0.31346	330.413	16.69	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	310.45680	0.31046	294.38380	0.29438	310.457	16.96	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	292.08230	0.29208	276.83610	0.27684	292.082	17.24	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	253.68710	0.25369	239.97590	0.23998	253.687	17.90	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	245.20310	0.24520	231.56400	0.23156	245.203	18.06	0.00	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	154.14520	0.15415	145.38730	0.14539	154.145	20.27	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	130.45890	0.13046	125.27190	0.12527	130.459	21.75	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	128.89230	0.12889	123.93440	0.12393	128.892	22.34	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	128.57190	0.12857	123.66500	0.12367	128.572	22.48	0.00	0	56,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	124.60440	0.12460	120.72830	0.12073	124.604	26.14	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.29750	12.29750	12.24560	12.24560		14.74	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	60.30230	0.06030	67.02440	0.06702	60.302	13.59	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	101.66640	0.10167	111.61360	0.11161	101.666	13.11	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	185.73630	0.18574	175.05470	0.17505	185.736	19.63	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	40.11350	0.04011	36.70650	0.03671	40.113	26.76	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.40960	12.40960	12.36100	12.36100		14.89	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	226.85250	0.22685	243.06200	0.24306	226.853	13.16	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	192.30910	0.19231	184.22030	0.18422	192.309	23.25	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.47070	12.47070	12.42320	12.42320		14.97	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.47760	12.47760	12.43000	12.43000		14.96	0.00	0	5,242.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	109.06950	0.10907	119.15440	0.11915	109.070	13.09	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	219.31210	0.21931	0.00000	0.00000	219.312	13.11	0.00	42,370	42,370.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	303.60340		0.30360		320.95630	0.32096	303.603	13.30		0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	314.89280		0.31489		332.52570	0.33253	314.893	13.32		0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	351.00810		0.35101		369.28550	0.36929	351.008	13.50		0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	370.63470		0.37063		389.20340	0.38920	370.635	13.61		0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	454.26390		0.45426		473.88520	0.47389	454.264	14.04		0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	339.90870		0.33991		321.56420	0.32156	339.909	18.67		0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	293.43260		0.29343		276.60900	0.27661	293.433	19.53		46,607	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	264.77890		0.26478		248.93970	0.24894	264.779	20.17		0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	226.99260		0.22699		212.58800	0.21259	226.993	24.33		0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	196.42420		0.19642		183.36540	0.18337	196.424	26.20		0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	28.13230		0.02813		25.17860	0.02518	28.132	26.20		0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.67450		12.67450		12.62530	12.62530		15.36		0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.68290		12.68290		12.63380	12.63380		15.47		0	1,300.00
\$ / R	On 15/09/2016	Any day expiry			12.88080		12.88080		12.83260	12.83260		15.87		0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.88920		12.88920		12.84110	12.84110		15.87		0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.07020		13.07020		13.02300	13.02300		16.05		0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.08070		13.08070		13.03360	13.03360		16.14		0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.89890		11.89890		11.85000	11.85000		13.66		82	712.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.08950		12.08950		12.03840	12.03840		14.25		36	232.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.27630		12.27630		12.22380	12.22380		14.65		0	24.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.47760		12.47760		12.43000	12.43000		14.96		0	31.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.45140		18.45140		18.55670	18.55670		11.56		1,300	28,995.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	3.15960		0.00316		2.84720	0.00285	3.160	15.48		0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	4.30110		0.00430		5.19040	0.00519	4.301	15.76		0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.73400		18.73400		18.83850	18.83850		13.11		57	3,338.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	237.95950		0.23796		216.98820	0.21699	237.960	12.78		0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	292.33400		0.29233		266.78420	0.26678	292.334	12.85		0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	432.96240		0.43296		396.58600	0.39659	432.962	13.00		0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	132.42810		0.13243		149.26620	0.14927	132.428	15.49		0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.01460		19.01460		19.11910	19.11910		13.52		0	9,392.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	269.29760		0.26930		250.25300	0.25025	269.298	12.72		0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	389.51220		0.38951		415.06260	0.41506	389.512	15.36		0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	315.17270		0.31517		336.15880	0.33616	315.173	15.98		0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.32130		19.32130		19.43500	19.43500		13.79		0	2,035.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09802		0.09802		0.09779	0.09779		11.92		0	11,732.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.09971		0.09971		0.09946	0.09946		12.81		0	7.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10142		0.10142		0.10116	0.10116		14.36		0	0.00
€ / R	On 01/06/2015	Any day expiry			13.10090		13.10090		13.14570	13.14570		11.73		0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	0.19670		0.00020		0.26890	0.00027	0.197	19.46		0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.12470		13.12470		13.17100	13.17100		12.62		330	149,376.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	3.12770		0.00313		3.48570	0.00349	3.128	14.00		0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	21.02970		0.02103		18.87610	0.01888	21.030	12.60		0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	342.19530		0.34220		310.78090	0.31078	342.195	13.42		0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	16.83120		0.01683		21.34310	0.02134	16.831	14.44		0	35,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	3.31090		0.00331	4.18310	0.00418	3.311	15.63	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	0.15530		0.00016	0.18650	0.00019	0.155	20.71	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.35350		13.35350	13.39850	13.39850		13.07	0.00	150	25,595.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	123.56960		0.12357	118.12160	0.11812	123.570	12.34	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	185.87840		0.18588	174.28590	0.17429	185.878	12.56	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	559.02400		0.55902	589.53130	0.58953	559.024	12.71	0.00	0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	83.60710		0.08361	86.03000	0.08603	83.607	16.99	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.58140		13.58140	13.62580	13.62580		13.57	0.00	44	10,608.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	278.17520		0.27818	261.07310	0.26107	278.175	12.62	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	755.50560		0.75551	722.23270	0.72223	755.506	14.25	0.00	0	6,076.00
€ / R	On 11/03/2015	Foreign Exchange Future	16.50	Call	109.14940		0.10915	105.14310	0.10514	109.149	20.45	0.00	0	6,682.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.83410		13.83410	13.88560	13.88560		13.90	0.00	0	3,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.36110		14.36110	14.41620	14.41620		14.28	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			460.80300		460.80300	462.34600	462.34600			0.00	0	124.00
AL37	On 05/11/2015	Index Future			468.40400		468.40400	469.97600	469.97600			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			545.91600		545.91600	548.78500	548.78500			0.00	0	3.00
AL7T	On 05/11/2015	Index Future			554.92200		554.92200	557.84100	557.84100			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			498.95000		498.95000	501.88600	501.88600			0.00	0	510.00
ALBI	On 05/11/2015	Index Future			507.18000		507.18000	510.16800	510.16800			0.00	0	103.00
ALBI	On 04/02/2016	Index Future			515.82800		515.82800	518.86500	518.86500			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.31050		9.31050	9.32320	9.32320		10.81	0.00	1,000	13,982.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.69810		0.00070	0.87800	0.00088	0.698	17.08	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	1.96870		0.00197	2.63730	0.00264	1.969	14.54	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	15.20400		0.01520	16.89230	0.01689	15.204	11.94	0.00	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	200.47880		0.20048	212.62480	0.21262	200.479	11.38	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	34.19620		0.03420	35.50650	0.03551	34.196	11.36	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	12.98780		0.01299	12.48350	0.01248	12.988	11.76	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.41050		9.41050	9.42230	9.42230		11.77	0.00	30	1,962.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.51320		9.51320	9.52470	9.52470		13.21	0.00	0	41.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.62900		9.62900	9.64330	9.64330		13.08	0.00	0	1,000.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.68610		9.68610	9.69660	9.69660		11.28	0.00	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.82720		9.82720	9.83610	9.83610		11.47	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.63190		12.63190	12.66430	12.66430		12.90	0.00	0	7,258.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.88400		12.88400	12.91600	12.91600		13.88	0.00	0	1,607.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.91760		1.91760	1.91030	1.91030		12.86	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.93760		1.93760	1.92960	1.92960		13.45	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.76280		1.76280	1.76990	1.76990		13.71	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.79520		1.79520	1.80220	1.80220		12.10	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
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	125.55295		125.55295		125.54223	125.54223			0	0.00
EL28	On 05/11/2015	Bond Future	126.06433		126.06433		126.05409	126.05409			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	9.64311		84.86358		9.55160	85.53549			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.72438		82.46223		9.62995	83.14561			0	0.00
ES33	On 04/02/2016	Bond Future	9.80490		83.86950		9.70751	84.56415			0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
GOVI	On 06/08/2015	GOVI	494.96000		494.96000		497.66700	497.66700			0	454.00
GOVI	On 05/11/2015	GOVI	503.12600		503.12600		505.88000	505.88000			0	27.00
GOVI	On 04/02/2016	GOVI	511.70400		511.70400		514.50300	514.50300			0	0.00
I2025	On 06/08/2015	Bond Future	121.03457		121.03457		122.10049	122.10049			0	16.00
I2025	On 05/11/2015	Bond Future	123.01132		123.01132		124.09531	124.09531			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	125.57430		125.57430		127.61985	127.61985			218	3,600.00
I2038	On 05/11/2015	Bond Future	127.62516		127.62516		129.70480	129.70480			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	128.13259		128.13259		128.69229	128.69229			0	5,722.00
I2046	On 05/11/2015	Bond Future	128.82730		128.82730		129.39631	129.39631			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	135.16131		135.16131		138.52192	138.52192			0	3,797.00
I2050	On 05/11/2015	Bond Future	137.36834		137.36834		140.78500	140.78500			0	0.00
I2050	On 31/12/2050	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
IGOV	On 06/08/2015		Index Future	229.71700	229.71700		230.87900	230.87900			0	1,080.00
IGOV	On 05/11/2015		Index Future	233.50700	233.50700		234.68900	234.68900			0	17.00
IGOV	On 04/02/2016		Index Future	237.48800	237.48800		238.69000	238.69000			0	0.00
ILBI	On 06/08/2015		Index Future	622.87800	622.87800		625.92700	625.92700			0	159.00
ILBI	On 05/11/2015		Index Future	633.17300	633.17300		636.27600	636.27600			0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.19000	93.81000		6.19000	93.81000			0	7,500.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	6.22000	93.78000		6.22000	93.78000			0	0.00
JIBAR FUTURE	On 19/08/2015		Jibar Tradeable Future	6.37000	93.63000		6.37000	93.63000			0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.41000	93.59000		6.41000	93.59000			0	0.00
JIBAR FUTURE	On 21/10/2015		Jibar Tradeable Future	6.55000	93.45000		6.55000	93.45000			0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.73000	93.27000		6.73000	93.27000			0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.95000	93.05000		6.95000	93.05000			0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.16000	92.84000		7.16000	92.84000			0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.35000	92.65000		7.35000	92.65000			0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.47000	92.53000		7.47000	92.53000			0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.60000	92.40000		7.60000	92.40000			0	0.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.12200	0.12200		0.12240	0.12240			0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12160	0.12160		0.12210	0.12210			0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12100	0.12100		0.12240	0.12240			0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.05980	0.05980		0.05950	0.05950			0	37,800.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05720	0.05720		0.05660	0.05660			0	12,000.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05590	0.05590		0.05550	0.05550			0	112,080.00
NZ\$ / R	On 12/06/2015		Foreign Exchange Future	8.68820	8.68820		8.64480	8.64480		10.60	0	0.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.74990	8.74990		8.70330	8.70330		10.30	0	500.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.81920	8.81920		8.77300	8.77300		11.68	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.10300	1.10300		1.11150	1.11150			0	109.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.10460	1.10460		1.11300	1.11300			25	24,993.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.10630	1.10630		1.11470	1.11470			0	0.00
R186	On 06/08/2015		Bond Future	8.09585	119.11009		8.01398	119.78424		9.39	123	40,126.00
R186	On 06/08/2015	7.65	Call	678.97000	0.67897		864.21000	0.86421	678.970	9.18	0	75.00
R186	On 06/08/2015	7.75	Call	897.87000	0.89787		1,122.56000	1.12256	897.870	9.21	0	1,000.00
R186	On 06/08/2015	8.05	Call	1,840.60000	1.84060		2,194.55000	2.19455	1,840.600	9.32	0	75.00
R186	On 06/08/2015	8.45	Put	919.51000	0.91951		755.32000	0.75532	919.510	9.51	0	4,229.00
R186	On 06/08/2015	8.46	Put	897.39000	0.89739		736.43000	0.73643	897.390	9.52	0	75.00
R186	On 06/08/2015	8.50	Put	813.16000	0.81316		664.68000	0.66468	813.160	9.54	0	5,229.00
R186	On 06/08/2015	8.55	Put	717.32000	0.71732		583.50000	0.58350	717.320	9.57	0	4,229.00
R186	On 06/08/2015	8.90	Put	274.97000	0.27497		216.47000	0.21647	274.970	9.79	0	5,350.00
R186	On 05/11/2015		Bond Future	8.14570	121.05571		8.06073	121.74153		9.27	0	500.00
R186	On 05/11/2015	8.22	Put	2,728.40000	2.72840		2,436.67000	2.43667	2,728.400	9.26	0	1,090.00
R186	On 05/11/2015	8.25	Put	2,618.40000	2.61840		2,335.13000	2.33513	2,618.400	9.27	0	8,690.00
R186	On 05/11/2015	8.35	Put	2,277.60000	2.27760		2,021.86000	2.02186	2,277.600	9.31	0	9,370.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R186	On 05/11/2015	Bond Future	8.45	Put	1,971.65000		1.97165		1,742.20000	1.74220	1,971.650	9.36	0	6,248.00
R186	On 05/11/2015	Bond Future	9.00	Put	822.16000		0.82216		708.64000	0.70864	822.160	9.61	0	2,600.00
R186	On 04/02/2016	Bond Future			8.19039		117.82239		8.10229	118.51944		9.06	0	5,512.00
R186	On 05/05/2016	Bond Future			8.22194		119.95330		8.13046	120.66334		9.06	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R197	On 06/08/2015	Bond Future			290.02299		290.02299		290.00218	290.00218			0	1,046.00
R197	On 05/11/2015	Bond Future			294.75890		294.75890		294.73928	294.73928			0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R202	On 06/08/2015	Bond Future			238.64595		238.64595		239.48692	239.48692			0	54,213.00
R202	On 05/11/2015	Bond Future			242.54259		242.54259		243.39874	243.39874			0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R2023	On 06/08/2015	Bond Future			7.92090		102.51033		7.83330	102.99977		7.14	0	10,246.00
R2023	On 06/08/2015	Bond Future	9.07	Put	52.38000		0.05238		38.49000	0.03849	52.380	7.63	0	911.00
R2023	On 05/11/2015	Bond Future			7.97752		100.26069		7.88586	100.75863		7.34	0	0.00
R2023	On 04/02/2016	Bond Future			8.03079		101.97122		7.93484	102.47726		7.03	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R203	On 06/08/2015	Bond Future			7.12449		105.50439		7.02524	105.69721		2.34	1,930	17,001.00
R203	On 06/08/2015	Bond Future	7.84	Put	67.72000		0.06772		49.23000	0.04923	67.720	2.43	0	5,000.00
R203	On 05/11/2015	Bond Future			7.18701		103.06138		7.07309	103.25789		2.04	0	0.00
R203	On 04/02/2016	Bond Future			7.23826		104.81995		7.10537	105.01938		1.51	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R2030	On 06/08/2015	Bond Future			8.50382		96.10703		8.42229	96.76189			0	9,690.00
R2030	On 05/11/2015	Bond Future			8.55526		97.67794		8.47117	98.34390			0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R2032	On 06/08/2015	Bond Future			8.60073		99.93037		8.51415	100.67624			0	1,585.00
R2032	On 05/11/2015	Bond Future			8.65377		97.40728		8.56454	98.16581			0	0.00
R2032	On 04/02/2016	Bond Future			8.70290		99.06961		8.61102	99.84067			0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R2037	On 06/08/2015	Bond Future			8.68978		98.43946		8.60329	99.26798			0	33,279.00
R2037	On 05/11/2015	Bond Future			8.73851		100.04847		8.64959	100.89099			0	0.00
R2037	On 04/02/2016	Bond Future			8.78479		97.49815		8.69339	98.35468			0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R204	On 06/08/2015	Bond Future			7.38065		102.93466		7.28495	103.21855		3.56	1,834	13,744.00
R204	On 06/08/2015	Bond Future	8.41	Put	31.08000		0.03108		21.65000	0.02165	31.080	3.78	0	699.00
R204	On 05/11/2015	Bond Future			7.44204		104.61600		7.33750	104.90508		3.38	0	0.00
R204	On 04/02/2016	Bond Future			7.49293		102.36362		7.37831	102.65722		2.90	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
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			8.75224		100.25629		8.66067	101.21884			0.00	0	10,733.00
R2044	On 05/11/2015	Bond Future			8.79891		101.89505		8.70487	102.87387			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			8.84326		99.25104		8.74671	100.24615			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			8.73808		104.04251		8.64141	105.09122			0.00	0	35,237.00
R2048	On 05/11/2015	Bond Future			8.78581		101.31153		8.68651	102.37805			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			8.83166		103.04012		8.72970	104.12442			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/08/2015	Bond Future			7.61835		99.18124		7.52404	99.52782		4.72	0.00	1,267	35,859.00
R207	On 06/08/2015	Bond Future	7.46	Call	584.61000		0.58461		738.31000	0.73831	584.610	4.66	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.67842		100.80175		7.57749	101.15454		4.52	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	831.00000		0.83100		981.33000	0.98133	831.000	4.46	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	932.64000		0.93264		1,094.25000	1.09425	932.640	4.47	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.73284		98.87949		7.62459	99.23787		4.13	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	717.42000		0.71742		845.32000	0.84532	717.420	4.04	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	1,006.77000		1.00677		1,166.23000	1.16623	1,006.770	4.08	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.76651		100.66779		7.64972	101.03300		4.13	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,309.17000		1.30917		1,480.30000	1.48030	1,309.170	4.09	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			7.72701		98.06336		7.63878	98.45067		5.81	0.00	0	38,758.00
R208	On 06/08/2015	Bond Future	8.85	Put	42.52000		0.04252		31.08000	0.03108	42.520	6.20	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.78380		96.26515		7.69053	96.65933		5.80	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	512.40000		0.51240		433.79000	0.43379	512.400	6.03	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.83373		97.90777		7.73513	98.30824		5.41	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			8.63914		79.44941		8.54762	80.17465		14.36	0.00	0	25,841.00
R209	On 06/08/2015	Bond Future	9.90	Put	87.85000		0.08785		65.98000	0.06598	87.850	15.25	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.68586		77.59907		8.59187	78.33655		14.92	0.00	0	0.00
R209	On 04/02/2016	Bond Future			8.72896		78.92330		8.63252	79.67300		14.85	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R210	On 06/08/2015	Bond Future	179.29211		179.29211		179.27898	179.27898			0	1,184.00
R210	On 05/11/2015	Bond Future	180.10083		180.10083		180.08836	180.08836			0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R211	On 06/08/2015	Bond Future	133.07833		133.07833		133.07227	133.07227			0	1,120.00
R211	On 05/11/2015	Bond Future	135.25192		135.25192		135.24647	135.24647			0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R212	On 06/08/2015	Bond Future	138.89837		138.89837		139.31690	139.31690			0	1,113.00
R212	On 05/11/2015	Bond Future	141.16711		141.16711		141.59313	141.59313			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	8.54334		89.98509		8.46189	90.61660		12.28	0	18,397.00
R213	On 05/11/2015	Bond Future	8.59586		87.91063		8.51195	88.55286		12.74	0	0.00
R213	On 04/02/2016	Bond Future	8.64626		89.41049		8.55984	90.06330		12.60	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	8.67175		80.72611		8.58024	81.49704		15.14	0	20,996.00
R214	On 05/11/2015	Bond Future	8.71793		78.75354		8.62401	79.53747		15.72	0	0.00
R214	On 04/02/2016	Bond Future	8.76213		80.09721		8.66576	80.89425		15.68	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,002.85000		21,002.85000		20,999.93000	20,999.93000			0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.56760		4.56760		4.55540	4.55540		10.83	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.51850		4.51850		4.50860	4.50860		11.70	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.66130		1.66130		1.65170	1.65170			0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.61510		1.61510		1.60560	1.60560			0	90.00

**Total for Derivatives :** 0.00 166,568 4 173 982.00

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.04156			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.28735			0	0.00
AA05	On 22/03/2019	Spot Bond	8.79000		103.16931		8.79000	103.14520			0	800,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.85910			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AA07	On 15/04/2021	Spot Bond		9.04500	103.06729		9.04500	103.04238			0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	108.34900		10.00000	108.32100			0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.95985			0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	98.70210			0	0.00
AB013	On 21/11/2018	Spot Bond		9.26500	97.29942		9.26500	97.27547			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond		100.00000	9.60000		100.00000	9.57675			0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	100.20140		10.84000	100.17265			0	0.00
AB016U	On 05/02/2025	Spot Bond		100.00000	10.99855		100.00000	10.97678			0	0.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.94289			0	0.00
AB09	On 03/05/2017	Spot Bond		8.54500	103.69314		8.54500	103.66956			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond		10.00000	109.46300		10.00000	109.43400			0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.12500	128.78717		2.12500	279.33209			0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.77319			0	500,000,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.68373			0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.51662			0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	101.55466			0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	99.01511			0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.51851			0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.43722			0	0.00
ABFN13	On 14/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.25224			0	0.00
ABFN14	On 14/05/2022	Spot Bond		0.00000	100.00000		0.00000	100.25856			0	0.00
ABN05	On 18/04/2021	Spot Bond		1.86500	174.59360		1.86500	174.54937			0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	165.50399		2.76000	165.45793			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ABN09	On 27/06/2023	Spot Bond			2.17000	176.13984		2.17000	176.09371			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond			1.82000	185.73041		1.82000	185.68356			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond			7.94125	81.50172		7.94125	81.48466			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond			7.94125	81.50172		7.94125	81.48466			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond			0.00000	100.00000		0.00000	99.40000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond			0.00000	100.00000		0.00000	101.39418			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond			0.00000	100.00000		0.00000	98.56000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond			0.00000	100.00000		0.00000	97.62000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond			0.00000	100.00000		0.00000	97.11000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond			0.00000	100.00000		0.00000	95.70000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond			0.00000	100.00000		0.00000	96.01000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond			0.00000	100.00000		0.00000	100.97126			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond			0.00000	100.00000		0.00000	100.87528			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond			0.00000	100.00000		0.00000	94.64000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond			0.00000	100.00000		0.00000	93.91000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond			0.00000	100.00000		0.00000	93.63000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond			0.00000	100.00000		0.00000	93.37000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond			0.00000	100.00000		0.00000	101.19169			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond			6.74000	104.60589		6.74000	104.58697			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond			0.00000	100.00000		0.00000	100.87504			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond			0.00000	100.00000		0.00000	91.64000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond			0.00000	100.00000		0.00000	91.44000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond			2.38000	97.37149		2.38000	112.01213			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
ABN62	On 31/03/2028	Spot Bond	2.34000	103.27331		2.34000	163.21272			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.24000	119.88824		2.24000	220.18341			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.14000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.38500	92.95954		9.38500	92.93638			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.95000			0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.23000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	69.39000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.22884			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	97.78000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	106.64500			0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	110.50508		9.63000	110.47653			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.38000			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	9.36500	112.43021		9.36500	112.40194			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.75000	92.03522		8.75000	92.01370			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	98.87000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	111.33000			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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ABN87	On 21/12/2026	Spot Bond			9.46000	111.73450		9.46000	111.70613			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond			0.00000	100.00000		0.00000	91.81000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond			0.00000	100.00000		0.00000	101.66701			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond			0.00000	100.00000		0.00000	100.56831			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond			8.09500	106.28626		8.09500	106.26334			0.00	300,000	1,426,300,000.00
ABS11	On 09/04/2021	Spot Bond			8.75500	104.26434		8.75500	104.23993			0.00	0	500,000,000.00
ABS12	On 14/05/2020	Spot Bond			9.03000	101.22463		9.03000	101.20033			0.00	0	0.00
ABS13	On 14/05/2022	Spot Bond			9.45500	101.43858		9.45500	101.41312			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond			8.84000	97.34221		8.84000	97.31908			0.00	400,000	3,134,700,000.00
ABS7	On 11/09/2026	Spot Bond			9.56000	96.63629		9.56000	96.61177			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond			7.46500	103.25317		7.46500	103.23261			0.00	0	1,425,000,000.00
ABSI2	On 07/12/2023	Spot Bond			1.93500	223.44424		1.93500	283.03148			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond			1.08000	128.94543		1.08000	131.79075			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond			1.93000	132.49287		1.93000	135.11968			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond			100.00000	0.00653		100.00000	0.00652			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond			100.00000	93.90288		100.00000	93.66812			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond			10.90000	103.32499		10.90000	103.29513			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond			0.00000	100.00000		0.00000	100.16500			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond			100.00000	10.13022		100.00000	10.10568			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond			0.00000	100.00000		0.00000	100.16900			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond			0.00000	100.00000		0.00000	100.22554			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond			100.00000	60.38083		100.00000	60.23456			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond			0.00000	100.00000		0.00000	100.16100			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond			11.00000	70.08959		11.00000	70.06955			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
ACL04U	On 20/06/2016	Spot Bond	100.00000		38.64373	100.00000	38.55012		0.00		0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.59936		0.00		0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.75067		0.00		0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.53188		0.00		0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.57747		0.00		0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.59754		0.00		0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.73365		0.00		0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.73365		0.00		0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.74905		0.00		0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.74905		0.00		0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.71824		0.00		0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	96.11880		0.00		0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.46300	10.00000	109.43400		0.00		0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.34591		0.00		0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.55015		0.00		0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	101.59549		0.00		0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		100.00000	0.00000	101.61367		0.00		0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		100.00000	0.00000	101.57721		0.00		0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.49542		0.00		0	0.00
ACL104	On 20/12/2019	Spot Bond	9.24000		104.64705	9.24000	104.62108		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
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.64671		0.00		0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.25880		0.00		0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	90.31147		0.00		0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	181.78452		0.00		0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	181.81879		0.00		0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.53178		0.00		0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.45953		0.00		0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.85423		0.00		0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.45798		0.00		0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.70835		0.00		0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.09745		0.00		0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.46300	10.00000	109.43400		0.00		0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.81370		0.00		0	1,260,000,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.50505		0.00		0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.53728		0.00		0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.41348		0.00		0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.50466		0.00		0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.44078		0.00		0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.86066	10.23000	101.83306		0.00		0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.40781		0.00		0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	118.16370		0.00		0	0.00
ACL167	On 20/06/2019	Spot Bond	9.34000	105.76806	9.34000	105.74154		0.00		0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.49911		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
ACL169	On 20/06/2017	Spot Bond		1.75000	117.75516		1.75000	117.85788			0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.38954			0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.46919			0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.51453			0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.42384			0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.52281			0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.27902			0	557,142,900.00
ACL182	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.86949			0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.40750			0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.37114			75,000,000	75,000,000.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	101.50546			0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.46711			0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.54447			0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.56817			0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.55142			0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.76622			0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	101.57373			0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	101.57373			0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.65951			0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.47826			0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.66328			0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.24368			0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.65951			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	97.47586		0.00		0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.60474		0.00		0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.58704		0.00		0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	132.42973		0.00		0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	133.37853		0.00		0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.38754		0.00		0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.37483		0.00		0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.11673		0.00		0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.40931		0.00		0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.49943		0.00		0	400,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.46919		0.00		0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.38935		0.00		0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.38754		0.00		0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.51539		0.00		0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.34293		0.00		0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.82221		0.00		0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.60075		0.00		0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.58349		0.00		0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000	0.00000	99.97735		0.00		0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000	0.00000	103.61627		0.00		0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	33.49117	100.00000	33.41003		0.00		0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	15.17180	100.00000	15.13504		0.00		0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.10061		0.00		0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.75760		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
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.83070			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.92804			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.72397			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.88000		99.58027		7.88000	99.55925			0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.92686			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.07509			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		40.31407		100.00000	40.17728			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		10.37285		100.00000	10.33765			0	0.00
AIR01	On 15/03/2019	Spot Bond	8.86000		100.79248		8.86000	100.76873			0	2,951,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.46000		113.03260		9.46000	113.00406			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.30500		104.97375		7.30500	104.95329			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.12500		100.70657		9.12500	100.68175			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.41478		100.00000	12.38730			0	0.00
AIR05	On 29/05/2030	Spot Bond	9.81000		101.42266		9.81000	101.39583			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.59000		167.15596		2.59000	167.11033			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.73459			0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.56305			0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		97.59358		100.00000	97.33333			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.31280			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.41232			0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.32271			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.94291			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.29726			0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.44077			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.67913			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.94380			0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		100.00000		0.00000	94.01000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.68731			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		100.00000		0.00000	93.78000			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.49000		133.59649		2.49000	239.54550			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	113.67204			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	110.44388			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.11073			600,000,000	600,000,000.00
ASN031	On 14/08/2017	Spot Bond	0.00000		100.00000		0.00000	110.07323			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	112.04916			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	100.32827			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.50500		167.55454		2.50500	212.23405			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	101.50300			0	0.00
ASN048	On 12/03/2020	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
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	101.28668			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.88108			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.85507			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.78187			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.64010			0	0.00
ASN060	On 02/05/2018	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	100.58382			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		100.00000		0.00000	98.41347			0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.02623			0	0.00
ASN064	On 22/05/2020	Spot Bond	100.00000		3.15473	100.00000		3.14876			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		37.38644	100.00000		37.30324			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		18.69179	100.00000		18.64651			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		18.79959	100.00000		18.75404			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		18.31448	100.00000		18.27011			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		32.70898	100.00000		32.60338			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		44.54598	100.00000		44.43807			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		18.40160	100.00000		18.35702			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		30.80893	100.00000		30.72311			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		43.07462	100.00000		42.95464			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.49796			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.27858			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.19420			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond		8.91000	104.00456		8.91000	103.97979			0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.42933			0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.68243			0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.89506			0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.01497			0	0.00
BAW19	On 05/12/2020	Spot Bond		9.32500	100.76620		9.32500	100.74097			0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		6.73000	103.39477		6.73000	103.37615			0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	56.75415		100.00000	56.61516			0	0.00
BAW21	On 24/03/2022	Spot Bond		9.57500	100.21202		9.57500	100.18655			0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	103.63087			0	0.00
BAW8	On 02/10/2017	Spot Bond		8.69500	104.06698		8.69500	104.04278			0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.93057	102.87372		10.93057	102.53935			0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.88868	101.83427		10.88868	101.74174			0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.92065	101.82383		10.92065	101.74137			0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.66971			0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.95308	102.00066		10.95308	101.73055			0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.88034	101.61341		11.88034	101.44280			0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.70771			0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.70771			0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.70778			0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.18057	101.61496		11.18057	101.47591			0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.09287	102.43418		11.09287	101.80667			0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.88868	101.83427		10.88868	101.74174			0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.06313	102.27098		11.06313	101.90739			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond	10.27709	98.91994	10.27709	101.54327	0.00000	101.54327	0.00		0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.62418	0.00000	101.62418	0.00		0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.48563	0.00000	101.48563	0.00		0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.48563	0.00000	101.48563	0.00		0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.99797	0.00000	99.99797	0.00		0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642	105.58064	8.43642	103.36265	0.00000	103.36265	0.00		0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.47000	101.02906	11.47000	100.99768	0.00000	100.99768	0.00		0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02311	0.00000	101.02311	0.00		0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.39500	79.04056	11.39500	99.18530	0.00000	99.18530	0.00		0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.99797	0.00000	99.99797	0.00		0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.47998	0.00000	101.47998	0.00		0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	94.70162	9.28000	101.42139	0.00000	101.42139	0.00		0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.57950	0.00000	101.57950	0.00		0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.21000	75.35786	11.21000	101.62911	0.00000	101.62911	0.00		0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.53437	0.00000	101.53437	0.00		0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.57198	0.00000	101.57198	0.00		0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.57198	0.00000	101.57198	0.00		0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.89645	0.00000	99.89645	0.00		0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.51631	0.00000	101.51631	0.00		0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.59350	0.00000	101.59350	0.00		0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.99797	0.00000	99.99797	0.00		0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.59350	0.00000	101.59350	0.00		0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.51932	0.00000	101.51932	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
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.54071			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.59360			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.25198			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.30831			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.93057	103.32670		13.93057	102.95416			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.26193	102.52485		15.26193	102.30573			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188	102.37983		14.11188	101.54021			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.05935			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	102.05935			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	102.05935			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	102.13407			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.79730			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	33.05040		100.00000	32.98770			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.49370		100.00000	21.44106			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.56169		100.00000	19.51377			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.07512		100.00000	12.04554			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.08606		100.00000	12.05679			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.59939		100.00000	14.56364			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.65012		100.00000	12.61914			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.69129			0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.91019			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.96341			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.74468			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.10871		100.00000	9.08665			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.10871	100.00000	9.08665		0.00		0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		97.59358	100.00000	97.33333		0.00		0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		86.49289	100.00000	86.28842		0.00		0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000		80.93126	100.00000	80.75221		0.00		0	0.00
BD0202	On 31/12/2018	Spot Bond	1.83500		104.94169	1.83500	182.91103		0.00		0	0.00
BD0205	On 28/04/2028	Spot Bond	7.98000		95.11727	7.98000	163.31542		0.00		0	0.00
BD0206	On 02/03/2028	Spot Bond	7.98000		96.38225	7.98000	163.64434		0.00		0	0.00
BD0302	On 18/04/2028	Spot Bond	8.36500		98.94067	8.36500	98.91852		0.00		0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BEER02	On 28/03/2018	Spot Bond	7.81000		99.43333	7.81000	99.41263		0.00		0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.38966		0.00		0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.73395		0.00		0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.29741		0.00		0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.79550		0.00		0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.84280		0.00		0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.97476		0.00		0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		35.79216	100.00000	35.70451		0.00		0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.54871		0.00		0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.55923		0.00		0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.56274		0.00		0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.60477		0.00		0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.66075		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
BG32DU	On 30/10/2016	Spot Bond	100.00000		35.01091	100.00000	34.92517		0.00		0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		35.01091	100.00000	34.92517		0.00		0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.52908		0.00		0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.55813		0.00		0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.19500		102.71909	8.19500	102.69668		0.00		0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.64527		0.00		0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.80001		0.00		0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		25.03375	100.00000	24.97310		0.00		0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		25.03375	100.00000	24.97310		0.00		0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000	0.00000	101.25159		0.00		0	0.00
BGL02	On 19/11/2024	Spot Bond	10.99000		99.33080	10.99000	99.66370		0.00		0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000	0.00000	100.54153		0.00		0	0.00
BGL04	On 05/02/2025	Spot Bond	10.88000		95.47079	10.88000	100.04331		0.00		0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000	0.00000	102.30548		0.00		0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		72.80319	100.00000	72.66506		0.00		0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	99.90662		0.00		0	500,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.81372		0.00		0	0.00
BID06	On 30/06/2019	Spot Bond	8.52000		71.08585	8.52000	104.69988		0.00		0	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.12803		0.00		0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.75027		0.00		0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.68569		0.00		0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00744		0.00		0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.02154		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
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.09027			0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.09465			0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.10259			0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.13543			0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.10670			0	0.00
BNP01	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.36550			0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		95.79298	100.00000	95.54673				0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.67880			0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.69778			0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	97.19019			0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	100.00000		0.00000	96.56372			0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.05517			0	0.00
BTC030	On 26/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.72052			0	0.00
BTC031	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
BTC032	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.96511			0	0.00
BTC034	On 12/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.70292			0	0.00
BTC035	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.26412			0	0.00
BTC037	On 06/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.28206			0	0.00
BTC038	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.12444			0	0.00
BTC039	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.01911			0	0.00
BTC040	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.91585			0	0.00
BTC041	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.90569			0	0.00
BTC042	On 04/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.65109			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BTC043	On 04/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.64855			0	0.00
BTC044	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.19649			0	0.00
BTC045	On 13/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.60936			0	0.00
BTC046	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.41796			0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	41.35613		100.00000	41.25485			0	0.00
BWZ18B	On 27/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.31606			0	0.00
BWZ20A	On 27/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.36492			0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.46096			0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.15170			0	0.00
BYA49U	On 30/06/2018	Spot Bond		100.00000	16.46784		100.00000	16.40350			0	0.00
CBL08	On 02/11/2016	Spot Bond		9.39500	107.10889		9.39500	107.08218			0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	105.09300			0	0.00
CBL11	On 06/05/2016	Spot Bond		8.44500	102.43297		8.44500	102.40995			0	0.00
CBL12	On 06/09/2018	Spot Bond		12.41000	99.61670		12.41000	99.58411			0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	97.71931			0	0.00
CBL14	On 01/02/2019	Spot Bond		12.71000	100.29882		12.71000	100.26469			0	0.00
CBL16	On 18/05/2017	Spot Bond		8.84500	101.28339		8.84500	101.25957			0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	96.74190			0	0.00
CBL18	On 23/08/2019	Spot Bond		12.71000	97.51293		12.71000	97.47974			0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.77689			0	900,000,000.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	95.63690			0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.24022			0	0.00
CBL22	On 06/05/2020	Spot Bond		10.37500	93.36369		10.37500	93.33803			0	0.00
CBL23	On 18/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.18792			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	9.88500		120.03231		9.88500	120.00049			0	0.00
CCT02	On 12/06/2024	Spot Bond	9.88500		115.47380		9.88500	115.44320			0	1,042,168,700.00
CCT03	On 15/03/2025	Spot Bond	9.81000		110.56076		9.81000	110.53198			0	178,406,100.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.44447			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.59500		102.28075		11.59500	102.24943			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.74786			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.13666			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.46300		10.00000	109.43440			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.35676			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.67270			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.86542			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		9.29449		100.00000	9.26516			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.49512			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.86295			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.36600			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.41889			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.47979			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	100.21983			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.21760			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.22934			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.53190			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.94763			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.05798		10.11000	104.02963			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.04346			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		122.07328		2.76000	122.03928			0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	107.22998			0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		119.36395		3.14000	121.97625			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.95203		8.25000	101.92964			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.63000		130.79944		2.63000	124.83000			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.18862		2.40000	121.38474			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.14044			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.37500		101.10297		8.37500	101.08032			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.77313			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.79154			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.42500		101.14432		8.42500	101.12153			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.42500		101.14432		8.42500	101.12153			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.47500		104.31348		8.47500	104.28970			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.56838			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.72519			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.46300		10.00000	109.43400			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.46300		10.00000	109.43400			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.25280			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.02026			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		102.34955		9.35000	102.32372			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		102.34955		9.35000	102.32372			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	102.09248			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.76946			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.17768			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.17768			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.17768			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.69278			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.14000		103.21973		9.14000	103.19467			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.26866			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.77814			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.75388			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.74497			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.80744			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.07714			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.02305			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.95516			0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	102.18163			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.54760			0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.35397			0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.25397			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.40568			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.65097			0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.28535			0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.70761			0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52018			0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.49473			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.46300		10.00000	109.43400			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24948			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50360			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.30988			0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.67233			0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27387			0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40559			0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.39304			0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	137.91169			0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.78593			0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	138.42318			0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	137.29562			0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	137.99045			0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	134.20170			0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	134.42446			0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.28526			0	0.00
CLN314	On 14/11/2022	Spot Bond	10.66500	94.63721		10.66500	94.61049			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond	11.18500		96.09207		11.18500	96.06366			0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.33162			0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.68124			0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.27893			0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.70105			0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.62359			0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		100.62447		8.80500	100.61065			0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.47826			0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.65013			0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	130.52148			0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.57254			0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	101.67762			0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.60492			0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.22430			0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	81.77677			0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.75080			0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.33162			0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	118.93483			0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	118.98334			0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.62679			0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.94352			0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.33930			0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.21066			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.82344			0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.40418			0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.62690			0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.62083			0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.32895			0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30089			0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.59853			0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	99.96017			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	100.57539			0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.69677			0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.34760			0	0.00
CLN362	On 20/03/2024	Spot Bond		9.84500	107.13258		9.84500	105.98393			0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.48713			0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.52079			0	0.00
CLN365	On 20/03/2024	Spot Bond		11.98500	109.07178		11.98500	107.64699			0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.54187			0	0.00
CLN367	On 06/08/2023	Spot Bond		12.01500	107.43357		12.01500	107.39895			0	0.00
CLN368	On 26/07/2022	Spot Bond		10.02000	109.05573		10.02000	109.02628			0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.54187			0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.64634			0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	104.12566			0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.46430			0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.49531			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.49546			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.38843			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.37500		104.02421		9.37500	103.99831			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.64689			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.63234			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		101.80498		10.57000	101.77650			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		101.99839		11.00000	101.96871			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.71506			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.67748			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.71749			0	0.00
CLN384	On 20/09/2024	Spot Bond	11.77500		103.63135		11.77500	103.59913			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.81878			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.49520			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.70484			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.59572			0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.16228			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.37679			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.40568			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	91.45668			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	101.48733			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.85303			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.63833			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN397	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	101.71934			0	0.00
CLN398	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.26880			0	0.00
CLN399	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.26720			0	0.00
CLN400	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.77779			0	0.00
CLN401	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.65147			0	0.00
CLN402	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.58493			0	0.00
CLN403	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.17455			0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	41.13333		7.01000	41.73944			0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	171.90035			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		8.36500	98.94067		8.36500	148.33227			0	0.00
CLN88	On 28/04/2028	Spot Bond		7.98000	37.08333		7.98000	163.31542			0	0.00
CLN89	On 02/03/2028	Spot Bond		7.98000	37.52940		7.98000	163.64434			0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	97.18559			0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	97.16153			0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.06695			0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.45362			0	2,930,000,000.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.58659			0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.48447			0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.50459			0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.05292			0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.50546			0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.70105			0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.37120			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.45896			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.44984			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.45891			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.74224			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	99.99961			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.98459			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.55500		106.37001		8.55500	104.79980			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.52000		101.03888		8.52000	101.01572			0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.01500		111.59106		10.01500	111.56112			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.19000		106.88711		7.19000	106.86637			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.58500		107.11510		9.58500	107.08785			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.62500		108.01864		9.62500	107.99075			0	0.00
COT01	On 03/04/2023	Spot Bond	9.99500		96.58332		9.99500	96.55759			0	0.00
COT02	On 03/04/2028	Spot Bond	10.71000		97.96120		10.71000	97.93328			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.71000		91.10004		10.71000	91.07393			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.95966			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.55161			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.95643		100.00000	10.92989			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.01887			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.35050			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.97871			0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.69118			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.86740			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPL027	On 23/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.64825			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		11.01569		100.00000	10.98900			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		13.31781		100.00000	13.28554			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.35000		102.01051		11.35000	102.54304			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		15.69161		100.00000	15.65360			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.64252		100.00000	6.62643			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		16.50004		100.00000	16.46007			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.57090			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.97000		98.75791		7.97000	98.73694			0	62,500,000.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.11360			0	225,000,000.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.01756			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.85644			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		85.38291		100.00000	85.18886			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.63572			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.06076			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.19476			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.45820			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.93991			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.10380			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.68666			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	55.12254			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.49641			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.57500		106.07526		8.57500	106.05080			0	0.00
DV21	On 15/06/2016	Spot Bond	7.22500		106.97605		7.22500	106.95519			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond	8.43000		106.71310		8.43000	106.68877			1,000,000	1,411,600,000.00
DV23	On 27/02/2023	Spot Bond	9.25500		106.48878		9.25500	106.46217			600,200,000	1,659,500,000.00
DV24	On 18/02/2024	Spot Bond	9.25500		105.16254		9.25500	105.13626			0	0.00
DV29	On 18/02/2029	Spot Bond	9.36000		108.35976		9.36000	108.33238			0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.16895			0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.05709			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.32817			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.11313			0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.38386			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.40429			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.23119			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.89505			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.75492			0	0.00
E170	On 01/08/2020	Spot Bond	7.97500		127.34170		7.97500	127.31420			0	2,116,750,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	95.73307			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	2.24000		101.24239		2.24000	101.21563			20,000,000,000	40,000,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000		101.39000		1.20000	135.46059			30,000,000,000	97,550,000,000.00
EL28	On 02/05/2028	Spot Bond	2.04000		123.95350		2.04000	123.92153			0	0.00
EL29	On 19/11/2029	Spot Bond	2.02000		112.07988		2.02000	112.05105			0	0.00
EL30	On 29/07/2030	Spot Bond	2.00000		113.33279		2.00000	113.30358			0	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	2.09000		103.86880		2.09000	103.84182			0	0.00
EL36	On 31/01/2036	Spot Bond	2.22000		101.56786		2.22000	101.54107			30,000,000,000	99,500,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.42500		108.00677		9.42500	107.97930			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.32500		108.34816		9.32500	108.32132			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.76000		102.31858		9.76000	102.29208			0	0.00
EMM04	On 16/05/2028	Spot Bond	9.99500		94.23519		9.99500	96.52248			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.13500		105.08552		10.13500	103.55925			0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.16153			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	98.04936			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.53271			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.42911			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.41290			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.39150			0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.65096			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.80144			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.01842			0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		98.22982		100.00000	97.97200			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.76000		105.37278		10.76000	105.34204			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.47612			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.68023			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.92860			0	0.00
EQS07	On 09/04/2018	Spot Bond	9.79000		98.33478		9.79000	98.30910			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	97.98944			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	97.32391			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	100.17569			0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.18637			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.28032			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.46300		10.00000	109.43400			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.15792			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.16427			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.15664			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.16194			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.16083			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.15868			0	0.00
ES15	On 30/08/2015	Spot Bond	6.60000		102.12076		6.60000	102.10261			0	30,000,000,000.00
ES18	On 20/04/2018	Spot Bond	7.82500		104.55385		7.82500	104.53193			0	3,101,671,300.00
ES23	On 25/01/2023	Spot Bond	8.49500		111.69875		8.49500	111.67308			45,738,800	51,620,940,400.00
ES26	On 02/04/2026	Spot Bond	8.79000		94.67331		8.79000	94.65106			4,302,600,000	45,252,772,300.00
ES33	On 15/09/2033	Spot Bond	9.56500		83.78253		9.47500	84.43131			3,903,600,000	35,976,263,500.00
ES42	On 25/04/2042	Spot Bond	9.54500		90.67109		9.54500	90.64799			0	32,333,507,500.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.14996			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	98.34791			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.01969			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.82046			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.29618			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.02304		0.00		0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.01332		0.00		0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.87309		0.00		0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.38537		0.00		0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.89921		0.00		0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.27732		0.00		0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.92465	100.00000	10.89819		0.00		0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.63265	100.00000	10.60689		0.00		0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.49024		0.00		0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.44866		0.00		0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.66445		0.00		0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.78055		0.00		0	0.00
FRB05	On 21/12/2018	Spot Bond	9.31000	101.24220	9.31000	101.21690		0.00		0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.44691		0.00		0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.44684		0.00		0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.62950		0.00		0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	103.92055		0.00		0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.95046		0.00		0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000	0.00000	101.98299		0.00		0	0.00
FRB14	On 02/06/2026	Spot Bond	10.07500	104.33888	10.07500	104.47066		0.00		0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	100.00000	0.00000	102.13848		0.00		0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.16000	110.55301	10.16000	110.52292		0.00		0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.30601		0.00		0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.93000	134.25361	1.93000	135.11968		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
FRBI23	On 07/12/2023	Spot Bond	1.96500		130.22110		1.96500	282.44345			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.09500		108.04362		2.09500	114.81965			0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.32000		103.49797		2.32000	163.56789			0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.13000		121.74283		2.13000	223.59016			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.01000		104.52180		7.01000	104.50214			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.64100		66.63897		7.64100	66.03334			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41500		42.83719		9.41500	41.93258			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000		41.52681		9.65000	40.58304			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	102.37368			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.76903			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.53196			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.68152			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.14023		7.47000	98.00000			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.14023		7.47000	100.00000			0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.65951			0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.58160			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.79624			0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.63234			0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.11269		6.00000	100.00000			0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	101.73555			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	102.13852			0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.07536			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	24.56528		100.09221	24.50572			0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.48189			0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.54136			0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.96927			0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.91363			0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.64495			0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.66321			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.51913			0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.55079			0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.03022			0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.52360			0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	63.01787		13.22500	62.99560			0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.43654			0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.43835			0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.11531			0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.50365			0	0.00
FRC169	On 31/01/2025	Spot Bond		3.32500	99.81942		3.32500	103.24123			0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.56892			0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.56892			0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.11817			0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33162			0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.52962			0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.47826			0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.44379			0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.51551			0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.69029			0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.31715			0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.51023			0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.69175			0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.93991			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.53629			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.95841			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.42746			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.55079			0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.55079			0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.42260			0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.13413			0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.19581			0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.19229			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.46300		10.00000	109.43400			0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.96604			0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.63777			0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.94976			0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.17426			0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.92724			0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.92973			0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.87323			0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.79406			0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.87323			0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.79089			0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.45864			0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.49515		8.75000	100.47152			0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.52178			0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	11.14613		100.00000	11.11914			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC208	On 20/09/2021	Spot Bond	100.00000		10.21799		100.00000	10.19325			0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	96.45970			0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		11.93726		100.00000	11.90834			0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.35142			0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		21.81205		100.00000	21.75863			0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.42287			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		10.54905		100.00000	10.52350			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		21.02317		100.00000	20.97225			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.42283			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		20.99591		100.00000	20.94505			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.42180			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.40084			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.49307			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.46333			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.74000		128.70767		2.74000	128.67192			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.31117			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.30713			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.30713			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.13276			0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.28987			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.55400			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.43359			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.46761			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	101.19347			0	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	101.00594			0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.65038			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.64130			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.79357			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.64402			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.27000		117.39497		3.27000	124.64360			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.67046			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.68687			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.32000		108.45495		3.32000	124.27110			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.30000		106.19604		3.30000	124.41995			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.40000		102.54766		2.40000	128.98252			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.47000		103.36462		2.47000	137.91936			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.72101			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.45892			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.65956			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.92926			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.86004			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.59247			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.59067			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.37415			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.08376		100.00000	12.05449			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		40.46626		100.00000	40.36823			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		92.63121		100.00000	92.40192			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRD09U	On 26/06/2017	Spot Bond	100.00000		22.81782	100.00000	22.76255		0.00		0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		33.57744	100.00000	33.47261		0.00		0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.92515	100.00000	11.89594		0.00		0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.43234		0.00		0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.70257		0.00		1,000,000,000	1,000,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.94956		0.00		0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.39467		0.00		0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	99.07408		0.00		0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	99.28101		0.00		0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000	0.00000	102.21609		0.00		0	0.00
FRS100	On 15/01/2024	Spot Bond	1.95800		85.03584	1.95800	108.21936		0.00		0	0.00
FRS101	On 31/01/2038	Spot Bond	2.34000		104.59344	2.34000	114.04965		0.00		0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.70817		0.00		0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.96179	10.38000	100.93337		0.00		0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.96179	10.38000	100.93337		0.00		0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000	0.00000	80.09300		0.00		0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000	0.00000	102.95292		0.00		0	0.00
FRS108	On 31/01/2038	Spot Bond	2.48000		102.53901	2.48000	111.29463		0.00		0	0.00
FRS109	On 07/12/2033	Spot Bond	2.44000		212.19085	2.44000	214.15080		0.00		0	0.00
FRS110	On 31/01/2038	Spot Bond	2.45000		111.90842	2.45000	111.87820		0.00		0	0.00
FRS112	On 07/12/2033	Spot Bond	2.47000		211.30287	2.47000	213.26350		0.00		0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.70528		0.00		0	0.00
FRS114	On 31/01/2025	Spot Bond	2.18000		114.00408	2.18000	113.97413		0.00		0	0.00
FRS115	On 31/03/2038	Spot Bond	2.54000		110.16847	2.54000	110.13844		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
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.09599			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	50.70600			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.36961			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.64500		108.17955		2.64500	108.14976			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.59000		116.24550		2.59000	209.75930			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.64000		114.56808		2.64000	208.32017			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.11000		100.41692		2.11000	100.39074			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.67000		163.78827		2.67000	207.46255			0	0.00
FRS124	On 31/01/2038	Spot Bond	2.92000		89.29440		2.92000	103.14352			0	0.00
FRS126	On 31/03/2028	Spot Bond	2.95000		97.01579		2.95000	152.79567			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.37000		83.06745		3.37000	95.54526			0	0.00
FRS129	On 31/03/2028	Spot Bond	2.94000		96.99038		2.94000	152.96014			0	0.00
FRS130	On 11/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.27945			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.00000		151.55612		3.00000	151.84639			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.18000		190.81599		3.18000	190.90139			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	2.25000		100.18149		2.25000	100.14517			0	1,000,000,000.00
FRS135	On 31/01/2038	Spot Bond	2.25000		100.07397		2.25000	2.25000			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.08500		129.14386		2.08500	280.10604			0	0.00
FRS37	On 07/12/2023	Spot Bond	1.97500		130.13092		1.97500	282.24775			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.69500		123.83182		2.69500	268.58006			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.40000		103.02754		2.40000	131.33457			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.60660			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond	1.93000		135.15426		1.93000	130.98817			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.81411			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.06978			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.48110			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.32000		111.60468		2.32000	111.57495			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		23.25199		104.97509	23.19317			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		29.90558		101.07593	29.83243			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		22.09710		100.44759	22.04335			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		28.19427		100.76967	28.12550			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	1.96000		121.09999		1.96000	121.06898			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	2.04000		100.28998		2.04000	115.37050			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.83571			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.07000		100.02855		2.07000	115.06967			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.95510			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.17500		128.34299		2.17500	352.69265			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.38150			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.97969			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	7.52500		102.14796		7.52500	102.12746			0	0.00
FRX17	On 15/09/2017	Spot Bond	8.05500		102.58426		8.05500	102.56224			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.26000		106.85776		8.26000	106.83413			0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.87000		100.75861		8.87000	100.73485			400,000	784,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX20	On 01/10/2020	Spot Bond	9.19500	99.47099	9.19500	99.44655	0.00	0	0.00			
FRX23	On 28/02/2023	Spot Bond	9.81500	90.79263	9.81500	90.76900	0.00	0	0.00			
FRX24	On 10/12/2024	Spot Bond	9.81000	110.69086	9.81000	110.66173	0.00	5,900,000,000	5,900,000,000.00			
FRX26	On 01/10/2026	Spot Bond	10.17000	96.51231	10.17000	96.95185	0.00	0	500,000,000.00			
FRX30	On 31/01/2030	Spot Bond	10.48500	97.19013	10.48500	97.62189	0.00	0	3,000,000,000.00			
FRX31	On 21/02/2031	Spot Bond	10.61000	94.05663	10.61000	94.02978	0.00	0	0.00			
FRX45	On 14/04/2045	Spot Bond	9.98500	82.12379	9.98500	82.10193	0.00	0	0.00			
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.30379	0.00	0	0.00			
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.32205	0.00	0	0.00			
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.36765	0.00	0	0.00			
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.44066	0.00	0	0.00			
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.49540	0.00	0	0.00			
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.73245	0.00	0	0.00			
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.11635	0.00	0	0.00			
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	99.96667	0.00	0	0.00			
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.12068	0.00	0	0.00			
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.12547	0.00	0	0.00			
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.12946	0.00	0	0.00			
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.14698	0.00	0	0.00			
FS3A1U	On 20/02/2016	Spot Bond	100.00000	52.07671	100.00000	51.95055	0.00	0	0.00			
FS3A2U	On 20/02/2018	Spot Bond	100.00000	8.73702	100.00000	8.71586	0.00	0	0.00			
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.46583	100.00000	1.46228	0.00	0	0.00			
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.24593	100.00000	0.24533	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	
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000	10.13022	100.00000	100.00000	10.10568				0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000	1.69957	100.00000	100.00000	1.69545				0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000	0.28514	100.00000	100.00000	0.28445				0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	100.00000	100.00000	101.00048				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.19500	101.66119	100.00000	100.00000	101.63622				0.00	0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000	100.00000	100.00000	100.00000	100.01971				0.00	0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000	100.00000	100.00000	100.00000	100.02037				0.00	0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000	100.00000	100.00000	100.00000	100.02064				0.00	0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000	100.00000	100.00000	100.00000	100.02235				0.00	0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000	100.00000	100.00000	100.00000	100.02444				0.00	0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000	100.00000	100.00000	100.00000	100.02575				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000	100.00000	100.00000	100.00000	100.26618				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	10.76409	100.00000	100.00000	10.73801				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	18.67890	100.00000	100.00000	18.63366				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
GRB03U	On 03/03/2019	Spot Bond	100.00000		13.25601	100.00000	13.22389		0.00		0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		10.62117	100.00000	10.58801		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	100.55672		0.00		0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.57841		0.00		0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.60531		0.00		0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.64261		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	100.73206		0.00		55,000,000	55,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.85698		0.00		0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	102.23333		0.00		0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.59441		0.00		0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000	0.00000	100.02564		0.00		0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.31254		0.00		0	40,000,000.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001	100.00000	0.00001		0.00		640,400,000	1,679,900,000.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.74147		0.00		0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.58541		0.00		0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		9.80571	100.00000	9.78196		0.00		0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.80762		0.00		0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.55266		0.00		0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.46131		0.00		0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.46664		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
HILC20	On 24/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.11639			0	0.00
HILC21	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.33716			0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
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	100.77220			0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.30824	101.11201		7.30824	92.61531			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	100.80631			0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.30871	101.05333		8.30871	104.41639			0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.85015			0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.75910	101.09916		8.75910	104.41639			0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.90368			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	100.85424			0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.99572			0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.33873			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.46300		10.00000	109.43400			0	0.00
HPF05	On 17/02/2017	Spot Bond		9.07500	103.95339		9.07500	103.92791			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.14541			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.13668			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.22000		109.45134		8.22000	109.42699			1,200,000	1,616,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.83500		131.40040		1.83500	285.00230			0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.83500		134.49397		1.83500	291.71212			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.45000		101.18322		9.45000	101.15740			200,000	2,252,300,000.00
HWAY35	On 31/07/2035	Spot Bond	9.49000		100.79978		9.49000	100.77396			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		37.71772		100.00000	37.62634			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		90.77463		100.00000	90.55213			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		41.54402		100.00000	41.44228			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		33.32910		100.00000	33.24835			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		109.46300		10.00000	109.43400			0	0.00
I2025	On 31/01/2025	Spot Bond	1.53000		120.65160		1.43000	121.68291			66,000,000,000	36,956,157,900.00
I2038	On 31/01/2038	Spot Bond	1.81000		125.27835		1.72000	127.27573			6,460,000,000	91,984,376,300.00
I2046	On 31/03/2046	Spot Bond	1.79000		127.06276		1.79000	127.03083			10,000,000,000	94,853,419,000.00
I2050	On 31/12/2050	Spot Bond	1.87000		134.88961		1.77000	138.18381			14,000,000,000	27,215,255,400.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.33557			0	0.00
IBL21	On 15/03/2016	Spot Bond	7.97500		103.03384		7.97500	103.01195			0	0.00
IBL22	On 15/03/2018	Spot Bond	7.94500		107.00600		7.94500	106.98335			0	0.00
IBL28	On 18/08/2016	Spot Bond	7.79500		102.76592		7.79500	102.74421			0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.45818			0	0.00
IBL34	On 31/01/2017	Spot Bond	1.24000		101.64094		1.24000	131.44609			0	0.00
IBL36	On 31/01/2022	Spot Bond	2.00000		105.54732		2.00000	134.54812			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.72751			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.06500		103.04995		8.06500	103.02770			0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.45957			0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.14990			0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.28334			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.46300		10.00000	109.43400			0	0.00
IBL45	On 21/12/2018	Spot Bond	8.64000		101.51042		8.64000	101.48683			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.10000		95.75607		9.10000	95.73252			200,000	2,351,400,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.37355			0	62,800,000.00
IBL49	On 02/04/2018	Spot Bond	8.73500		97.62018		8.73500	97.59739			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.15000		102.63914		9.15000	102.61378			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.42515			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.55458			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.73500		101.77044		7.73500	101.74911			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.42000		101.73024		8.42000	101.70707			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.57621			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.25316			0	0.00
IBL58	On 13/02/2017	Spot Bond	7.71500		103.67510		7.71500	103.65343			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.38000		105.10568		8.38000	105.08185			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.47500		107.33727		9.47500	107.30983			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.11484			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.62788			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.43749			0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.54808			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	100.55897			0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.54304			0	0.00
IBL67	On 31/01/2022	Spot Bond	2.73000		128.57779		2.73000	128.74934			0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00929		100.00000	0.00927			0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.72903			0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.68999			0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.72500		99.15256		8.72500	99.12943			0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.01850			0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.01908			0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.71000		99.09821		9.71000	99.07269			0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.59510		5.00000	101.58124			0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.51406		5.00000	100.50050			0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.79959		4.00000	100.78874			0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.43379		4.00000	100.42292			0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		45.14856		100.00000	45.03799			0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		44.97073		100.00000	44.86059			0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		44.97073		100.00000	44.86059			0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		104.53969		9.20000	104.51401			0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.18992			0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.72723		100.00000	8.70609			0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.25466			0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		92.63121		100.00000	92.40192			0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		14.51738		100.00000	14.48182			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IN272U	On 10/11/2017	Spot Bond	100.00000	20.37092	100.00000	20.32157		0.00		0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.52993	100.00000	1.52701		0.00		0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	9.58031	100.00000	9.55685		0.00		0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	9.03857	100.00000	9.01594		0.00		0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	10.54120	100.00000	10.51538		0.00		0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	30.90375	100.00000	30.82806		0.00		0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	89.46078	100.00000	89.24205		0.00		0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000	82.39278	100.00000	82.20721		0.00		0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000	81.29176	100.00000	81.11111		0.00		0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000	96.87500	100.00000	96.12403		0.00		0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000	96.87500	100.00000	96.12403		0.00		0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000	89.90148	100.00000	89.68059		0.00		0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000	85.10664	100.00000	84.84796		0.00		0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000	80.21978	100.00000	80.04386		0.00		0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000	79.95269	100.00000	79.72683		0.00		0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000	81.47321	100.00000	81.29176		0.00		0	0.00
INA522	On 26/05/2015	Spot Bond	6.40000	99.98247	6.40000	99.91241		0.00		0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000	99.87741	6.40000	99.77257		0.00		0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000	99.77257	6.40000	99.66796		0.00		0	0.00
INA529	On 14/07/2015	Spot Bond	6.45000	99.15892	6.45000	99.05477		0.00		0	0.00
INA530	On 21/07/2015	Spot Bond	6.60000	99.01527	6.60000	98.90902		0.00		0	0.00
INA531	On 28/07/2015	Spot Bond	6.60000	98.89133	6.60000	98.78535		0.00		0	0.00
INA533	On 11/08/2015	Spot Bond	6.60000	98.64438	6.60000	98.53892		0.00		0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.44199		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING115	On 31/03/2016	Spot Bond	10.93057		102.52672		10.93057	102.24511			0	0.00
ING116	On 31/03/2016	Spot Bond	10.93057		101.75683		10.93057	101.59340			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.53323			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.50402			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.94823		6.50000	100.93059			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.61422			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.36489			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.44397			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.82458			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.46300		10.00000	109.43400			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.48130			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	103.55419			0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.96508			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.74440			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.04317			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.90328			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000		72.56461		100.00000	72.42063			0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.14623			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.39822			0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000		88.37772		100.00000	88.16425			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.46300		10.00000	109.43400			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.91026			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.92191			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond	8.48500	101.57818		8.48500	101.55512			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.13993			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.16689			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.18489			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.84567			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.88800			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.86242			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.72879			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.47500	99.70313		9.47500	99.67805			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.56672			0	70,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.63500	103.94903		8.63500	103.92516			0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.03021			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.99819			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	99.39385			0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.55980			0	0.00
IV014	On 22/06/2015	Spot Bond	8.08000	104.67006		8.08000	104.64702			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	102.96824			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.97678			0	0.00
IV017	On 31/01/2022	Spot Bond	3.28000	97.72253		3.28000	127.49685			0	0.00
IV019	On 31/03/2028	Spot Bond	3.50000	144.10045		3.50000	148.98772			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.28074			0	500,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.02120			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.87718			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.77826			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.41379			0	0.00
IV030		On 31/01/2025	Spot Bond	3.43000	101.45985		3.43000	108.71146			0	0.00
IV030A		On 31/01/2025	Spot Bond	3.43000	101.37527		3.43000	108.71146			0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.89513			0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.29956			0	0.00
IV08		On 30/04/2018	Spot Bond	10.18000	109.79308		10.18000	109.76346			0	419,000,000.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.59636			0	0.00
IV19A		On 31/03/2028	Spot Bond	3.60000	142.57466		3.60000	142.53185			0	0.00
IV531U		On 30/07/2015	Spot Bond	100.00000	85.08159		100.00000	84.88372			0	0.00
IV533U		On 13/08/2015	Spot Bond	100.00000	82.39278		100.00000	82.20721			0	0.00
IV534U		On 20/08/2015	Spot Bond	100.00000	81.11111		100.00000	80.93126			0	0.00
IVA522		On 28/05/2015	Spot Bond	6.40000	99.98247		6.40000	99.87741			0	0.00
IVA523		On 04/06/2015	Spot Bond	6.40000	0.00000		6.40000	99.98247			0	0.00
IVA524		On 11/06/2015	Spot Bond	6.40000	99.73768		6.40000	99.85992			0	0.00
IVA528		On 09/07/2015	Spot Bond	6.45000	99.24587		6.45000	99.61274			0	0.00
IVA529		On 16/07/2015	Spot Bond	6.45000	99.12418		6.45000	99.49015			0	0.00
IVA530		On 23/07/2015	Spot Bond	6.60000	98.97983		6.60000	99.35325			0	0.00
IVA531		On 30/07/2015	Spot Bond	6.60000	98.85598		6.60000	98.73244			0	0.00
IVA534		On 20/08/2015	Spot Bond	6.60000	98.48628		6.60000	98.38116			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	100.74204			0	0.00
IVC005/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.46300		10.00000	109.43400			0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.76131			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.98366			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.11597			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.08187			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.88385			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.91035			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.91618			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.92784			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.87535			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.76733			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.57363			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.44509			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.22415			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.99991			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.99992			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.06526			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.65818			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.34317			0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.21194			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.24292			0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.24292			0	0.00
IVC036	On 16/07/2019	Spot Bond	8.98000		104.39347		8.98000	104.36814			0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		15.62275		100.00000	15.58779			0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.87532		100.00000	10.84868			0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.76775			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC040	On 24/07/2021	Spot Bond		9.14500	104.10355		9.14500	104.07784			0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.58439			0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.24651			0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.39346			0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	104.28795			0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.63214			0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.65463			0	0.00
IVC047	On 27/10/2015	Spot Bond		6.88000	100.83205		6.88000	100.81359			0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.44794			0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.02576			0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.83577			0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.48877			0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.30877			0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.33670			0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.84783			0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.36260			0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.55538			0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.67061			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.57203			0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.70891			0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	51.95055		100.00000	51.82470			0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.25054			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.79016			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.66173			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.80457			0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	85.04673		100.00000	84.84848			0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.00698			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.57105			0	0.00
KW01	On 31/10/2027	Spot Bond		8.36000	140.23583		8.36000	140.20461			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.27114			0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.57878			0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.76597			0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.34609			0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.93993			0	0.00
LBK11	On 28/11/2019	Spot Bond		10.10000	98.27116		10.10000	98.24442			0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	102.41214		9.71000	102.38532			0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.55383			0	0.00
LGL02	On 13/08/2017	Spot Bond		8.66500	100.19505		8.66500	100.17158			500,000	3,294,600,000.00
LGL03	On 03/04/2018	Spot Bond		8.79500	98.25126		8.79500	98.22815			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond		9.77000	100.12739		9.77000	100.10101			100,000	588,500,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.77807			0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.25864			0	0.00
LHL02	On 13/12/2015	Spot Bond		7.90000	106.31141		7.90000	106.28878			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.46009			0	325,000,000.00
LOM01	On 25/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.02720			0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.12704			0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.13343			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.14290			0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.24646			0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.35712			0	0.00
MAQ068	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.75626			0	0.00
MAQ069	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.23384			0	0.00
MAQ070	On 30/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.87935			0	0.00
MAQ071	On 11/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.65500			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.50218			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.51341			0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.49249			0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.19112			0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.88016			0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.18103			0	700,000,000.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.66974			0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.28526			0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.85012			0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.37475			0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.36859			0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.37683			0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.49334			0	0.00
MBF044	On 11/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.82169			0	0.00
MBF045	On 13/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.88693			0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	60.08864		100.00000	59.94307			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBP29U	On 23/09/2017	Spot Bond	100.00000		21.98039	100.00000	21.92655				0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		21.28858	100.00000	21.23644				0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		21.37307	100.00000	21.32072				0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		20.54144	100.00000	20.49168				0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		21.48640	100.00000	21.43435				0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.54801				0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.64000		102.27686	8.64000	102.25323				100,000	546,100,000.00
MBSA02	On 15/04/2019	Spot Bond	8.66000		101.79919	8.66000	101.77562				0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000	0.00000	103.18740				0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.99447				0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.99647				0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	103.12927				0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.88000		102.10129	7.88000	102.07974				0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.63000		105.80862	8.63000	105.78393				0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.40000		106.85973	9.40000	106.83262				0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.31290				0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.35854				0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.45000		104.56278	9.45000	104.66987				0	0.00
MGL01	On 15/09/2015	Spot Bond	7.05000		102.06182	7.05000	102.04252				2,360,000,000	3,763,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.94060				0	0.00
MIL02	On 31/05/2017	Spot Bond	8.80500		99.86944	8.80500	99.84580				0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000	0.00000	101.46129				0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.27500		107.23509	9.27500	105.37537				0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000	0.00000	99.86990				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MMS01U	On 10/12/2016	Spot Bond	100.00000		25.33919	100.00000	25.27781		0.00		0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.94747		0.00		0	0.00
MQB02	On 31/05/2017	Spot Bond	8.50500		99.87246	8.50500	99.84961		0.00		0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.00000		103.74487	7.00000	103.72516		0.00		0	0.00
MTN04	On 13/07/2017	Spot Bond	8.49500		106.85475	8.49500	106.83020		0.00		0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.59038	100.89771	6.57429		0.00		0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.67678	100.61875	6.66052		0.00		0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
NAM01	On 19/11/2022	Spot Bond	8.84000		97.05066	8.84000	97.02785		0.00		0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.50000		101.66920	7.50000	101.64853		0.00		0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.97000		99.76242	8.97000	99.73824		0.00		100,000,000	50,000,000.00
NBK12A	On 19/03/2021	Spot Bond	8.72500		104.67270	8.72500	104.64841		0.00		0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.17500		105.10408	9.17500	105.07846		0.00		0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.91114		0.00		30,000,000	30,000,000.00
NBK14A	On 26/06/2021	Spot Bond	9.08500		104.81130	9.08500	104.80711		0.00		0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.04459		0.00		0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.32500		99.90041	9.32500	99.86451		0.00		0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.07385		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
NBK16A	On 12/02/2025	Spot Bond	9.96000	99.49423		9.96000	99.46752			0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.70542			0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.14000	99.69603		10.14000	99.66909			0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.07183			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.15909			80,000,000	40,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95052			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.24941			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.29326			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.28600			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.29352			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000	100.00000		0.00000	100.31038			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000	100.00000		0.00000	100.31404			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000	100.00000		0.00000	100.77038			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.88000	103.11750		6.88000	103.09847			0	740,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.03287			0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.66000	112.01856		8.66000	111.99277			60,300,000	3,108,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.53500	38.91780		10.53500	38.90712			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.82070			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.54500	103.05659		7.54500	103.03585			0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.29836			0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.87740			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	96.52597			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.86423			0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.60309			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.58453			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	92.98738			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.01184			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.24132			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.41784			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.34484			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.66793			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.30008			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.28404			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.28313			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.52432			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.47826			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.70500		108.64114		9.70500	107.48532			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.46919			0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.74000		107.39312		9.74000	106.40696			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.47826			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.32944			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.32998			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.49277			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.51090			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.85207			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.00089			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond	6.99000		103.04019		6.99000	103.02087			0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.68643			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	98.63409			0	0.00
NED15	On 08/04/2024	Spot Bond	9.84000		106.44724		9.84000	105.13916			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	99.71572			1,300,000,000	2,600,000,000.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	100.95459			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.95659			0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.89300			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		116.58514		9.44500	116.55591			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	99.91031			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.46300		10.00000	109.43400			0	0.00
NILB10	On 08/12/2016	Spot Bond	1.98500		171.13170		1.98500	171.08771			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.29000		99.06706		2.29000	143.03199			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		184.54195		3.45000	184.48483			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.68000		108.96553		2.68000	108.93228			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.09000		149.70693		3.09000	140.37766			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.00000		151.89056		3.00000	151.84639			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.50000		106.64770		8.50000	106.62319			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.13000		105.11315		9.13000	105.29531			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.07387			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.06959			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.07231			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.07070			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
NQ1A19	On 22/05/2050	Spot Bond	100.00000		8.81432	100.00000	0.00000				0.00	63,100,000,000	30,300,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	9.33000		105.09325	9.33000	106.75998				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.07392				0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000	0.00000	100.07285				0.00	0	0.00
NQ1B17	On 22/05/2052	Spot Bond	100.00000		6.98899	100.00000	0.00000				0.00	2,050,000,000	800,000,000.00
NQ1C10	On 22/05/2020	Spot Bond	9.53000		105.07352	9.53000	105.25057				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.07499				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000	0.00000	100.07553				0.00	0	0.00
NQ1C17	On 22/05/2052	Spot Bond	100.00000		9.82301	100.00000	0.00000				0.00	1,270,000,000	500,000,000.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.09513				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.08868				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.07714				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.43000		111.27237	8.43000	111.24714				0.00	0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.17500		117.18190	9.17500	117.15334				0.00	0	620,600,000.00
NRA023	On 31/05/2023	Spot Bond	1.88000		173.87190	1.88000	173.82771				0.00	0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.96000		116.67716	9.96000	116.64601				0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.89659				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.69816				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.38602				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000	0.00000	99.81819				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000	0.00000	99.98043				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	99.95455				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	99.93908				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
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.06322	100.00000	16.02299		0.00		0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		88.80813	100.00000	88.59516		0.00		0	0.00
OML01	On 27/10/2015	Spot Bond	6.89000		101.52774	6.89000	101.50911		0.00		0	500,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000	0.00000	99.94202		0.00		0	0.00
OML03	On 27/11/2024	Spot Bond	9.65000		97.57874	9.65000	98.55953		0.00		0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.00000	0.00000	101.57480		0.00		0	0.00
OML05	On 19/03/2025	Spot Bond	9.80500		101.52314	9.80500	101.60684		0.00		0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.35500		101.66910	10.35500	101.70854		0.00		0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	10.96000		101.98367	10.96000	101.96072		0.00		0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		34.98573	100.00000	34.90097		0.00		0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.29000		0.00		0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.46300	10.00000	109.43400		0.00		0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.68253		0.00		0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.62956		0.00		0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.41572		0.00		0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.24025		0.00		0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.27307		0.00		0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.31436		0.00		0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.72991		0.00		0	0.00
PPC004	On 30/06/2021	Spot Bond	9.37500		104.87884	9.37500	106.17305		0.00		0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.55737		0.00		0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.57249		0.00		0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.57929		0.00		0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.59439		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
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.65930			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.67438			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.59053			0	0.00
R010P	On 21/12/2025	Spot Bond	7.78000		44.63492		7.78000	44.62556			0	0.00
R158	On 15/09/2015	Spot Bond	5.90000		104.86840		5.90000	104.85175			43,302,517,100	96,271,183,700.00
R158P	On 15/09/2015	Spot Bond	6.37500		98.09817		6.37500	98.08137			0	0.00
R159	On 15/09/2016	Spot Bond	6.47500		111.28823		6.47500	111.26896			32,802,512,500	89,125,264,700.00
R159P	On 15/09/2016	Spot Bond	6.30500		92.23774		6.30500	92.22219			0	0.00
R186	On 21/12/2026	Spot Bond	8.04000		122.82104		7.96000	123.46531			94,866,604,300	112,334,244,800.00
R187P	On 21/12/2026	Spot Bond	7.70000		41.72505		7.70000	41.71639			0	0.00
R188P	On 21/12/2027	Spot Bond	7.62000		39.06516		7.62000	39.05713			0	0.00
R197	On 07/12/2023	Spot Bond	1.47500		292.30681		1.47500	292.23575			445,000,000	19,678,900,000.00
R202	On 07/12/2033	Spot Bond	1.66500		238.78119		1.64000	239.57016			17,735,675,500	111,600,719,900.00
R2023	On 28/02/2023	Spot Bond	7.86000		101.20448		7.77500	101.67010			36,549,399,600	49,310,433,700.00
R203	On 15/09/2017	Spot Bond	7.03500		104.16039		6.94500	104.33272			25,546,094,200	84,068,429,800.00
R2030	On 31/01/2030	Spot Bond	8.36500		99.49158		8.36500	99.46906			51,163,608,400	64,338,226,700.00
R2032	On 31/03/2032	Spot Bond	8.46000		99.39905		8.46000	99.37654			93,502,500,000	112,269,500,400.00
R2037	On 31/01/2037	Spot Bond	8.55000		102.21367		8.55000	102.19003			99,172,743,000	112,937,567,500.00
R204	On 21/12/2018	Spot Bond	7.30000		105.60683		7.21000	105.86883			45,238,614,900	122,047,572,300.00
R2044	On 31/01/2044	Spot Bond	8.61000		104.26369		8.61000	104.23942			55,306,600,000	57,274,283,300.00
R2048	On 28/02/2048	Spot Bond	8.59500		103.75832		8.59500	103.73460			15,948,116,800	59,239,189,300.00
R207	On 15/01/2020	Spot Bond	7.54000		101.51338		7.45000	101.83797			60,196,725,900	177,337,660,600.00
R208	On 31/03/2021	Spot Bond	7.66000		96.81413		7.57500	97.17974			93,104,862,800	99,071,504,400.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond	8.59000	78.43728		8.50000	79.13959			0.00 10,708,803,100	08,952,384,100.00
R210	On 31/03/2028	Spot Bond	1.60000	177.00819		1.60000	176.96459			0.00 31,513,744,000	69,543,744,000.00
R211	On 31/01/2017	Spot Bond	0.54000	132.99176		0.54000	132.96281			0.00 0	26,588,545,700.00
R212	On 31/01/2022	Spot Bond	1.48000	138.89471		1.43000	139.28385			0.00 25,270,000,000	60,878,600,000.00
R213	On 28/02/2031	Spot Bond	8.49000	88.83881		8.41000	89.44677			0.00 34,310,073,300	92,411,535,200.00
R214	On 28/02/2041	Spot Bond	8.53500	80.46323		8.53500	80.44496			0.00 85,142,546,300	85,973,309,200.00
R228C	On 15/09/2015	Spot Bond	6.37500	98.09817		6.37500	98.08137			0.00 0	0.00
R229C	On 15/03/2016	Spot Bond	6.29500	95.15293		6.29500	95.13691			0.00 0	0.00
R230C	On 15/09/2016	Spot Bond	6.30500	92.23774		6.30500	92.22219			0.00 0	0.00
R327C	On 21/06/2015	Spot Bond	6.44500	99.56050		6.44500	99.54300			0.00 0	0.00
R328C	On 21/12/2015	Spot Bond	6.31500	96.52608		6.31500	96.50960			0.00 0	0.00
R329C	On 21/06/2016	Spot Bond	6.29500	93.59095		6.29500	93.57502			0.00 0	0.00
R330C	On 21/12/2016	Spot Bond	6.35500	90.65232		6.35500	90.63674			0.00 0	0.00
R331C	On 21/06/2017	Spot Bond	6.92000	86.87222		6.92000	86.85599			0.00 0	0.00
R332C	On 21/12/2017	Spot Bond	6.97000	83.86280		6.97000	83.84702			0.00 0	0.00
R333C	On 21/06/2018	Spot Bond	7.21500	80.45234		7.21500	80.43667			0.00 0	0.00
R334C	On 21/12/2018	Spot Bond	7.19500	77.70459		7.19500	77.68950			0.00 0	0.00
R335C	On 21/06/2019	Spot Bond	7.17500	75.06518		7.17500	75.05064			0.00 0	0.00
R336C	On 21/12/2019	Spot Bond	7.16500	72.49745		7.16500	72.48343			0.00 0	0.00
R337C	On 21/06/2020	Spot Bond	7.41000	69.15646		7.41000	69.14264			0.00 0	0.00
R338C	On 21/12/2020	Spot Bond	7.39000	66.75741		7.39000	66.74410			0.00 0	0.00
R339C	On 21/06/2021	Spot Bond	7.49500	63.98432		7.49500	63.97139			0.00 0	0.00
R340C	On 21/12/2021	Spot Bond	7.46500	61.79039		7.46500	61.77795			0.00 0	0.00
R341C	On 21/06/2022	Spot Bond	7.43500	59.68895		7.43500	59.67698			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
R342C	On 21/12/2022	Spot Bond	7.40500	57.67568	7.40500	57.66416	0.00	0	0.00			
R343C	On 21/06/2023	Spot Bond	7.36500	55.78986	7.36500	55.77878	0.00	0	0.00			
R344C	On 21/12/2023	Spot Bond	7.32500	53.98656	7.32500	53.97589	0.00	0	0.00			
R345C	On 21/06/2024	Spot Bond	7.90000	49.52769	7.90000	49.51715	0.00	0	0.00			
R346C	On 21/12/2024	Spot Bond	7.86000	47.82146	7.86000	47.81133	0.00	0	0.00			
R347C	On 21/06/2025	Spot Bond	7.82000	46.19181	7.82000	46.18208	0.00	0	0.00			
R348C	On 21/12/2025	Spot Bond	7.78000	44.63492	7.78000	44.62556	0.00	0	0.00			
R349C	On 21/06/2026	Spot Bond	7.74000	43.14714	7.74000	43.13814	0.00	0	0.00			
R350C	On 21/12/2026	Spot Bond	7.70000	41.72505	7.70000	41.71639	0.00	0	0.00			
R351C	On 21/06/2027	Spot Bond	7.66000	40.36541	7.66000	40.35707	0.00	0	0.00			
R352C	On 21/12/2027	Spot Bond	7.62000	39.06516	7.62000	39.05713	0.00	0	0.00			
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.66595	0.00	0	0.00			
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	103.26847	0.00	0	0.00			
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	102.12876	0.00	0	0.00			
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.84611	0.00	0	0.00			
RCSB1U	On 30/04/2017	Spot Bond	100.00000	28.38164	100.00000	28.31288	0.00	0	0.00			
RCSB2U	On 24/07/2017	Spot Bond	100.00000	14.55302	100.00000	14.51738	0.00	0	0.00			
RCSB3U	On 17/03/2017	Spot Bond	100.00000	33.57303	100.00000	33.49170	0.00	0	0.00			
RCSB4U	On 07/11/2015	Spot Bond	100.00000	85.18886	100.00000	84.99569	0.00	0	0.00			
RCSB5U	On 10/12/2016	Spot Bond	100.00000	33.15294	100.00000	33.07262	0.00	0	0.00			
RCSB6U	On 31/03/2018	Spot Bond	100.00000	19.01496	100.00000	18.96787	0.00	0	0.00			
RDF01U	On 04/09/2017	Spot Bond	100.00000	21.62655	100.00000	21.57078	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
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.41508	100.00000	8.39149		0.00		0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.44342	100.00000	16.40101		0.00		0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		13.32217	100.00000	13.28781		0.00		0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.51025	100.00000	9.48573		0.00		0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.61517		0.00		0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.55392		0.00		0	700,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	99.98019		0.00		0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	99.97907		0.00		0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	103.49440		0.00		0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.01759		0.00		0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.57518		0.00		0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.22979		0.00		0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.23605		0.00		0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.10813		0.00		2,000,000,000	1,000,000,000.00
REBC01	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.09175		0.00		0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		19.14078	100.00000	19.09441		0.00		0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		13.42727	100.00000	13.39474		0.00		0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		11.12465	100.00000	11.09770		0.00		0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		10.27963	100.00000	10.25472		0.00		0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.22835		0.00		0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.02412		0.00		0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.45351		0.00		0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.69663		0.00		0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.87079		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
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.96137			0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.68877			0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.02784			0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.76233			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	87.82234			0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	83.27433			0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	91.28048			0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	90.37121			0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.82902			0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	84.01220			0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	96.98943			0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.76932		12.35000	105.73431			0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.14312		100.00000	14.10886			0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.01083			0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	6.82158		100.00000	6.80487			0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	37.04224		100.00000	36.95152			0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	54.66520		100.00000	54.53277			0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.96566		100.00000	13.91466			0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	40.03054		100.00000	39.93357			0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.34648			0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	78.22894			0	0.00
RW21	On 21/04/2021	Spot Bond		8.87500	105.91109		8.87500	105.88597			100,000	768,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
RW23	On 10/12/2023	Spot Bond		9.22500	106.04063		9.22500	106.01435			0	0.00	
RW28	On 10/12/2028	Spot Bond		9.67000	91.22451		9.67000	108.98202			0	0.00	
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	96.13549			0	0.00	
SBK12	On 24/11/2016	Spot Bond		7.67500	104.44143		7.67500	104.42006			0	0.00	
SBK12/R157	On 25/11/2020	Spot Bond		10.00000	109.46300		10.00000	109.43400			0	0.00	
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.95133			0	0.00	
SBK14	On 01/12/2017	Spot Bond		9.19500	100.89323		9.19500	100.86832			0.00	19,840,000,000	9,920,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	101.51374			0	0.00	
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	102.72006			0	0.00	
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.98310			0	0.00	
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.12195			0	0.00	
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.73598			0	0.00	
SBK20	On 02/12/2024	Spot Bond		0.00000	100.00000		0.00000	99.82545			0	0.00	
SBK21	On 28/01/2025	Spot Bond		0.00000	100.00000		0.00000	100.72679			0	0.00	
SBK7	On 24/05/2015	Spot Bond		6.88000	99.94348		6.88000	99.96231			0	0.00	
SBK9	On 10/04/2018	Spot Bond		8.71000	100.28877		8.71000	100.26542			0	2,370,000,000.00	
SBN27	On 15/09/2015	Spot Bond		7.39000	104.40366		7.39000	104.38299			0	0.00	
SBN29	On 15/09/2015	Spot Bond		7.79500	104.27805		7.79500	104.25630			0	0.00	
SBN31	On 15/09/2015	Spot Bond		7.15000	104.47824		7.15000	104.45821			0	0.00	
SBN33	On 15/09/2017	Spot Bond		8.34500	101.42113		8.34500	101.39860			0	0.00	
SBN34	On 15/09/2015	Spot Bond		7.29500	104.43317		7.29500	104.41275			0	0.00	
SBN35	On 15/09/2015	Spot Bond		7.83500	104.26566		7.83500	104.24380			0	0.00	
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.46120			0	0.00	
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.07054			0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS13	On 22/09/2017	Spot Bond		7.99500	103.45902		7.99500	103.43697			0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.97057			0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.34162			0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	102.55328			0	0.00
SBS19	On 23/06/2021	Spot Bond		9.33500	108.17140		9.33500	108.14429			0	0.00
SBS20	On 15/05/2026	Spot Bond		9.86000	101.57680		9.86000	101.55024			0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.25060			0	0.00
SBS22	On 24/05/2015	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	100.20204			0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.20021			0	0.00
SBS25	On 24/05/2019	Spot Bond		8.79000	100.33530		8.79000	100.31185			800,000	380,500,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	24.05738		100.00000	24.00355			0	0.00
SBS27	On 20/02/2024	Spot Bond		9.31500	107.45704		9.31500	107.43002			0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.41981			0	0.00
SBS29	On 12/06/2019	Spot Bond		8.82500	103.50453		8.82500	103.47998			0	0.00
SBS3	On 25/05/2026	Spot Bond		9.87000	88.99005		9.87000	88.96676			0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.96951			170,000,000	170,000,000.00
SBS31	On 27/06/2027	Spot Bond		9.61000	105.68617		9.61000	105.65893			0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.35245			0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.38951			0	0.00
SBS34	On 19/09/2024	Spot Bond		9.76000	103.91496		9.76000	103.88805			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.54800			0	0.00
SBS36	On 29/01/2020	Spot Bond		0.00000	100.00000		0.00000	100.56259			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS37	On 29/01/2020	Spot Bond	8.85000		99.28893		8.85000	99.26518			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.06000		97.02631		10.06000	97.00001			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.46000		97.57292		10.46000	97.54545			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.27500		97.02191		9.27500	96.99801			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.47500		108.53845		7.47500	108.51646			0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.08500		129.14386		2.08500	280.10604			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.18500		102.98065		1.18500	131.56444			0	200,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		25.58445		100.00000	25.52247			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	100.89839			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		25.03375		100.00000	24.97310			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.64333		0.00000	82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.81000		116.12184		1.81000	130.22786			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.94823		6.50000	100.93059			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.66103			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.22772			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.80001			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.97500		103.14702		8.97500	103.12215			0.00	5,000,000,000 12,760,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.39706			0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.14830			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.34269			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS11U	On 19/11/2016	Spot Bond	100.00000		33.41003	100.00000	33.32910		0.00		0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.46300	10.00000	109.43400		0.00		0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.59413		0.00		0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.55386		0.00		0	500,000,000.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		37.80931	100.00000	37.71772		0.00		0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		45.90145	100.00000	45.79026		0.00		0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		32.04665	100.00000	31.96816		0.00		0	0.00
SHS19	On 10/09/2017	Spot Bond	9.28500		103.89249	9.28500	103.86687		0.00		0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.81163		0.00		0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.02041		0.00		0	0.00
SLI2	On 15/08/2016	Spot Bond	7.72500		104.85829	7.72500	104.83634		0.00		0	4,217,066,700.00
SLI3	On 15/08/2023	Spot Bond	8.81000		101.77024	8.81000	102.07714		0.00		0	0.00
SNT01	On 15/09/2017	Spot Bond	8.34500		101.42113	8.34500	101.39860		0.00		0	4,020,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.01897		0.00		0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.08733		0.00		0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.42662		0.00		0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.09928		0.00		0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.10193		0.00		0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.96783		0.00		0	0.00
SSA01	On 28/06/2016	Spot Bond	8.04500		105.57465	8.04500	105.55178		0.00		0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.01062		0.00		0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.84152		0.00		0	0.00
SSA06	On 16/04/2020	Spot Bond	9.16500		96.61088	9.16500	96.58723		0.00		500,000	2,174,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.87496			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.38749			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.62205			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.14500		90.37551		9.14500	90.35344			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.14500		90.37551		9.14500	90.35344			0	0.00
SSN007	On 15/01/2020	Spot Bond	8.87000		96.57873		8.87000	96.55557			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.52295			0	0.00
SSN009	On 15/09/2017	Spot Bond	7.82500		102.49719		7.82500	102.47582			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.18000		113.57095		2.18000	113.97413			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.52000		101.86893		8.52000	101.84558			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		100.02286		8.50000	100.00000			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.00000		107.89660		10.00000	107.86768			0	2,500,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.87058			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.28000		76.31770		10.28000	76.29692			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.76128			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.80660			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.38469			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.90094			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.52835			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.02119			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	101.54644			0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.94740			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SY1230	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.75524			0	0.00	
SY1231	On 10/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.73686			0	0.00	
SY1232	On 17/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.61582			0	0.00	
SY1234	On 26/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.32974			0	0.00	
SY1235	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.01894			0	0.00	
SY1237	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.52552			0	0.00	
SY1238	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.52535			0	0.00	
SY1239	On 04/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.63049			0	0.00	
SY1240	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.58240			0	0.00	
SY1241	On 18/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.52000			0	0.00	
SY1242	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.52898			0	0.00	
SY1243	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.53316			0	0.00	
SY1244	On 18/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.51125			0	0.00	
SY1245	On 17/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.54948			0	0.00	
SY1246	On 21/08/2015	Spot Bond	100.00000		80.93126		100.00000	80.75221			0.00	19,600,000,000	19,600,000,000.00
SZ18	On 30/09/2015	Spot Bond	6.36000		103.96738		6.36000	103.94967			0	280,000,000.00	
SZ25	On 30/09/2025	Spot Bond	8.61000		104.01708		8.61000	103.99312			0	0.00	
T12A10	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.10126			0	0.00	
T12A11	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.10589			0	0.00	
T12A12	On 21/02/2048	Spot Bond	9.10000		99.41690		9.10000	99.39260			0	0.00	
TF108U	On 22/02/2016	Spot Bond	100.00000		54.75533		100.00000	54.62269			0	0.00	
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.69420			0	0.00	
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.42559			0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.86975		0.00		0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.26729		0.00		0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.33122		0.00		0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.04320		0.00		0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.52665		0.00		0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.51140		0.00		0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.54194		0.00		0	0.00
TFS84	On 28/07/2016	Spot Bond	7.72500	103.91354	7.72500	103.89178		0.00		0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.72494		0.00		0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.74422		0.00		0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.77482	7.83000	102.75301		0.00		0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.71433		0.00		0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.73843		0.00		0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.79555		0.00		0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.71433		0.00		0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.73843		0.00		0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	86.00183	7.16000	102.51864		0.00		0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.78564		0.00		0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.78180		0.00		0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.87409		0.00		0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.86161		0.00		0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.23688		0.00		0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.19412		0.00		0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.71336		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
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.74422			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.09182		8.73000	103.06749			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.45167			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.73843			0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.68000		95.92904		8.68000	101.58407			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.28237			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.75667			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.78758			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.77698			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.79178			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.87217			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.86834			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.85416			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.17036			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.17415			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.17973			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.09994			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.10325			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.05000		102.00377		9.05000	102.77077			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.10126			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.10589			0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.96000		100.76352		8.96000	100.73912			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.10061			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.10589			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.07000		92.14133		9.07000	99.64002			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.11182			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.11182			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.11182			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.11182			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.12234			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.12234			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.12234			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.12220			0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.16466			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.16466			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.35052			0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.16389			0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.75765			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.35455		101.06155	6.33884			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	100.95861			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.74301			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.13461			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.74301			0	0.00	
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.75277			0	0.00	
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.75765			0	0.00	
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.73716			0	0.00	
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.75277			0	0.00	
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.80641			0	0.00	
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.80641			0	0.00	
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.80641			0	0.00	
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.88436			0	0.00	
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.90383			0	0.00	
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87949			0	0.00	
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.26794			0	0.00	
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.29215			0	0.00	
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.28247			0	0.00	
TL20	On 22/02/2020	Spot Bond		9.40000	88.94563		9.40000	88.89160			0	0.00	
TL20/R207	On 25/11/2020	Spot Bond		10.00000	109.46300		10.00000	109.43400			0	0.00	
TN17	On 14/11/2017	Spot Bond		7.99500	103.07878		7.99500	103.05682			0.00	1,050,000,000	6,500,556,200.00
TN20	On 17/09/2020	Spot Bond		9.30500	106.91464		9.30500	106.88822			0.00	2,721,900,000	9,850,900,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.60141		100.00000	1.59749			0	0.00	
TN23	On 06/11/2023	Spot Bond		9.48500	108.12764		9.48500	108.10042			0	9,370,000,000.00	
TN25	On 19/08/2025	Spot Bond		9.71000	101.17456		9.71000	101.14806			0.00	300,000,000	17,690,000,000.00
TN27	On 14/11/2027	Spot Bond		9.76000	94.18256		9.76000	94.15817			0.00	1,800,900,000	10,229,500,000.00
TN30	On 09/10/2030	Spot Bond		10.11500	104.32295		10.11500	104.29482			0	3,220,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TN40	On 09/10/2040	Spot Bond	10.44500	104.08291		10.44500	104.05396			0	1,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.53103			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.93339			0	3,032,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.22709			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.23276			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.23328			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.26096			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.31838			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.23306			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.46300		10.00000	109.43400			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.99026			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.01024			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.87918			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.93603			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.89298		10.00000	99.86623			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.89564		9.75000	99.86957			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.89725		100.00000	9.87172			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.39499			0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.47862			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000	8.86812		100.00000	8.83222			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000	9.44896		100.00000	9.41069			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.52499			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000	9.79746		100.00000	9.75778			0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.53426			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TRAC2U	On 14/06/2024	Spot Bond	100.00000		10.08787	100.00000	10.04702		0.00		0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	101.79258		0.00		0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		13.63095	100.00000	13.57576		0.00		0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	102.35702		0.00		0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		17.52253	100.00000	17.45158		0.00		0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		12.17057	100.00000	12.14108		0.00		0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.96415		0.00		0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.71176		0.00		0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.18076		0.00		0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000	0.00000	98.93946		0.00		0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000	0.00000	98.67110		0.00		0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	98.39365		0.00		0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000	0.00000	98.12620		0.00		0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000	0.00000	102.70226		0.00		0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.52600		0.00		0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000	0.00000	97.07057		0.00		0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000	0.00000	96.59164		0.00		0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000	0.00000	96.26399		0.00		0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	95.58482		0.00		0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		100.00000	0.00000	95.36485		0.00		0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		100.00000	0.00000	95.01006		0.00		0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		100.00000	0.00000	94.68454		0.00		0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		100.00000	0.00000	94.30747		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
TSP187	On 25/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.50493			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	94.03830			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000	100.00000		0.00000	96.91497			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000	100.00000		0.00000	93.28883			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.64095		100.00000	13.60680			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.10521			0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.85205			0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.59712			0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.14113			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.18309			0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.76670			0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.73104			0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.69538			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.66092			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.64188			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.58921			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.27596			0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.14411			0	0.00
TWC100	On 21/08/2015	Spot Bond	100.00000	80.93126		100.00000	0.00000			0	0.00
TWC102	On 24/08/2015	Spot Bond	100.00000	80.39648		100.00000	0.00000			0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.76781			0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.81416			0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.62151			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWCM18	On 13/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.74788			0	0.00
UG21	On 02/03/2021	Spot Bond	8.97500		110.10647		8.97500	110.08020			0	259,499,800.00
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		8.66246		100.00000	8.64514			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		8.88541		100.00000	8.84734			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.46208		100.00000	8.44514			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		8.78404		100.00000	8.74641			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.34970			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.29712			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		78.49462		100.00000	78.32618			0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.18899			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.19282			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.37857			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.37913			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.16567			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.19676			0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.37282			0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.38166			0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		8.13202		100.00000	8.11574			0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000		8.50850		100.00000	8.47205			0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.93163		100.00000	7.91575			0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000		8.40714		100.00000	8.37112			0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00030		100.00000	0.00030			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
WS04	On 30/05/2016	Spot Bond	6.86500	105.29868		6.86500	105.27905			0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.08000	242.51727		1.08000	242.46088			0	0.00
WSP1	On 28/05/2015	Spot Bond	6.22000	99.98296		6.22000	99.96592			0	0.00
WSP2	On 28/05/2017	Spot Bond	7.44500	102.82003		7.44500	102.79927			0	5,070,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.76500	104.15579		7.76500	104.13387			0	0.00
WSP4	On 28/05/2020	Spot Bond	8.07500	103.72161		8.07500	103.69893			0	0.00
WSP5	On 28/05/2021	Spot Bond	8.17500	103.82878		8.17500	103.80580			482,000,000	2,941,000,000.00
Z014	On 30/06/2015	Spot Bond	5.85000	99.45802		5.85000	99.44217			0	0.00
Z020	On 19/10/2015	Spot Bond	5.78000	97.75538		5.78000	97.74025			0	0.00
Z071	On 01/07/2015	Spot Bond	5.85000	99.44217		5.85000	99.42632			0	0.00
Z083	On 30/09/2019	Spot Bond	7.15500	73.69247		7.15500	73.67839			0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	71.42857		100.00000	71.28906			0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	40.11439		100.00000	40.03828			0	0.00

**Total for j-Bonds :** 0.00 14,930,180,500 105 944 184 900.00

**Grand Total:** 0.00 14,930,347,068 105 948 358 882.00