



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

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/06/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 25/06/2015	Any day expiry		12.20010	12.20010		12.09590	12.09590		13.41	0	1,300.00
\$ / R	On 26/06/2015	Any day expiry		12.20010	12.20010		12.09810	12.09810		13.42	0	4,394.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	0.00010	0.00000	0.00170	0.00000	0.000	29.18	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	0.01800	0.00002	0.05140	0.00005	0.018	28.42	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	6.83200	0.00683	4.42280	0.00442	6.832	16.62	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.11880	0.00012	0.17230	0.00017	0.119	87.01	0	300.00
\$ / R	On 29/06/2015	Any day expiry		12.20670	12.20670		12.10470	12.10470		12.22	0	0.00
\$ / R	On 29/06/2015	Any day expiry	12.45	Call	15.32540	0.01533	9.05150	0.00905	15.325	14.04	0	2,000.00
\$ / R	On 30/06/2015	Any day expiry		12.20890	12.20890		12.10690	12.10690		12.40	0	15,883.00
\$ / R	On 02/07/2015	Any day expiry		12.21330	12.21330		12.11110	12.11110		13.01	0	0.00
\$ / R	On 02/07/2015	Any day expiry	11.80	Put	9.30710	0.00931	20.89160	0.02089	9.307	15.10	0	5,500.00
\$ / R	On 02/07/2015	Any day expiry	12.33	Put	174.13660	0.17414	257.41750	0.25742	174.137	13.75	0	10,000.00
\$ / R	On 02/07/2015	Any day expiry	12.60	Call	13.61940	0.01362	9.57970	0.00958	13.619	15.29	0	5,500.00
\$ / R	On 06/07/2015	Any day expiry		12.22160	12.22160		12.11960	12.11960		12.97	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	64.43380	0.06443	45.65980	0.04566	64.434	13.86	0	5,500.00
\$ / R	On 07/07/2015	Any day expiry		12.22370	12.22370		12.15100	12.15100		13.12	0	0.00
\$ / R	On 07/07/2015	Any day expiry	12.15	Call	166.48900	0.16649	0.00000	0.00000	166.489	13.26	15,000	15,000.00
\$ / R	On 13/07/2015	Any day expiry		12.23620	12.23620		12.13440	12.13440		13.15	17	2,492.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
\$ / R		On 20/07/2015	Any day expiry		12.25080	12.25080	12.14910	12.14910		13.10	0.00	0	3,096.00
\$ / R		On 29/07/2015	Any day expiry		12.26980	12.26980	12.16820	12.16820		13.19	0.00	0	750.00
\$ / R	10.80	Put	29/07/2015	Any day expiry	0.96580	0.00097	1.61400	0.00161	0.966	15.89	0.00	0	300.00
\$ / R	11.15	Put	29/07/2015	Any day expiry	3.50720	0.00351	5.64630	0.00565	3.507	14.55	0.00	0	250.00
\$ / R	12.71	Call	29/07/2015	Any day expiry	76.97150	0.07697	63.13750	0.06314	76.971	14.96	0.00	0	250.00
\$ / R	12.97	Call	29/07/2015	Any day expiry	43.69150	0.04369	36.88840	0.03689	43.691	16.07	0.00	0	4,600.00
\$ / R	12.97	Put	29/07/2015	Any day expiry	743.89150	0.74389	838.68840	0.83869	743.891	16.07	0.00	0	4,600.00
\$ / R	16.15	Call	29/07/2015	Any day expiry	0.02420	0.00002	0.01710	0.00002	0.024	23.49	0.00	0	300.00
\$ / R		On 12/08/2015	Any day expiry		12.30030	12.30030	12.19790	12.19790		13.33	0.00	0	750.00
\$ / R		On 25/08/2015	Any day expiry		12.32860	12.32860	12.22550	12.22550		13.36	0.00	0	51.00
\$ / R	12.50	Call	25/08/2015	Any day expiry	210.61030	0.21061	180.86110	0.18086	210.610	14.01	0.00	0	8,000.00
\$ / R		On 26/08/2015	Any day expiry		12.33080	12.33080	12.22770	12.22770		13.54	0.00	0	0.00
\$ / R	13.11	Call	26/08/2015	Any day expiry	85.04280	0.08504	75.01660	0.07502	85.043	16.13	0.00	0	3,600.00
\$ / R	13.11	Put	26/08/2015	Any day expiry	864.24280	0.86424	957.31660	0.95732	864.243	16.13	0.00	0	3,600.00
\$ / R		On 27/08/2015	Any day expiry		12.33300	12.33300	12.22980	12.22980		13.56	0.00	0	250.00
\$ / R	10.80	Put	27/08/2015	Any day expiry	4.39020	0.00439	6.24780	0.00625	4.390	14.82	0.00	0	300.00
\$ / R	11.15	Put	27/08/2015	Any day expiry	10.98520	0.01099	16.47630	0.01648	10.985	13.67	0.00	0	250.00
\$ / R	12.97	Call	27/08/2015	Any day expiry	106.31000	0.10631	93.10730	0.09311	106.310	15.60	0.00	0	250.00
\$ / R	16.50	Call	27/08/2015	Any day expiry	5.65550	0.00566	5.06930	0.00507	5.655	29.41	0.00	0	300.00
\$ / R		On 31/08/2015	Any day expiry		12.34170	12.34170	12.23840	12.23840		13.53	0.00	0	600.00
\$ / R		On 10/09/2015	Any day expiry		12.36360	12.36360	12.25990	12.25990		13.66	0.00	0	285.00
\$ / R		On 14/09/2015	Foreign Exchange Future		12.37240	12.37240	12.26850	12.26850		13.65	0.00	22,568	606,420.00
\$ / R	10.56	Put	14/09/2015	Foreign Exchange Future	4.56900	0.00457	5.77020	0.00577	4.569	15.37	0.00	0	18,946.00
\$ / R	10.60	Call	14/09/2015	Foreign Exchange Future	1,777.42520	1.77743	1,674.84440	1.67484	1,777.425	15.26	0.00	0	13,700.00
\$ / R	10.98	Put	14/09/2015	Foreign Exchange Future	12.28260	0.01228	15.45290	0.01545	12.283	14.19	0.00	0	24,142.00
\$ / R	11.00	Call	14/09/2015	Foreign Exchange Future	1,385.26670	1.38527	1,284.68400	1.28468	1,385.267	14.13	0.00	0	33,750.00
\$ / R	11.00	Put	14/09/2015	Foreign Exchange Future	12.86670	0.01287	16.18400	0.01618	12.867	14.13	0.00	0	59,545.00
\$ / R	11.17	Call	14/09/2015	Foreign Exchange Future	1,222.09370	1.22209	1,123.82020	1.12382	1,222.094	13.75	0.00	0	10,000.00
\$ / R	11.20	Put	14/09/2015	Foreign Exchange Future	21.37810	0.02138	27.45490	0.02745	21.378	13.71	0.00	0	8,775.00
\$ / R	11.24	Put	14/09/2015	Foreign Exchange Future	23.82080	0.02382	30.54340	0.03054	23.821	13.65	0.00	0	48,000.00
\$ / R	11.29	Put	14/09/2015	Foreign Exchange Future	27.21750	0.02722	34.82470	0.03482	27.218	13.58	0.00	0	50,000.00
\$ / R	11.50	Put	14/09/2015	Foreign Exchange Future	46.51860	0.04652	58.89710	0.05890	46.519	13.29	0.00	0	27,540.00
\$ / R	11.54	Put	14/09/2015	Foreign Exchange Future	51.29320	0.05129	64.79540	0.06480	51.293	13.23	0.00	0	50,000.00
\$ / R	11.60	Put	14/09/2015	Foreign Exchange Future	59.23260	0.05923	74.55680	0.07456	59.233	13.14	0.00	0	540.00
\$ / R	11.60	Call	14/09/2015	Foreign Exchange Future	831.63260	0.83163	743.05680	0.74306	831.633	13.14	0.00	0	500.00
\$ / R	11.62	Put	14/09/2015	Foreign Exchange Future	62.09940	0.06210	78.06870	0.07807	62.099	13.12	0.00	0	10,000.00
\$ / R	11.75	Put	14/09/2015	Foreign Exchange Future	83.71690	0.08372	108.90080	0.10890	83.717	12.93	0.00	0	1,585.00
\$ / R	11.80	Put	14/09/2015	Foreign Exchange Future	95.75520	0.09576	123.33240	0.12333	95.755	12.99	0.00	0	5,000.00
\$ / R	12.00	Call	14/09/2015	Foreign Exchange Future	528.22460	0.52822	462.12780	0.46213	528.225	13.23	0.00	0	13,700.00
\$ / R	12.00	Put	14/09/2015	Foreign Exchange Future	155.82460	0.15582	193.62780	0.19363	155.825	13.23	0.00	0	46,000.00
\$ / R	12.04	Call	14/09/2015	Foreign Exchange Future	502.63570	0.50264	438.66610	0.43867	502.636	13.28	0.00	0	1,139.00
\$ / R	12.08	Call	14/09/2015	Foreign Exchange Future	477.87160	0.47787	416.03670	0.41604	477.872	13.33	0.00	0	12,000.00
\$ / R	12.10	Call	14/09/2015	Foreign Exchange Future	465.79750	0.46580	405.03460	0.40503	465.798	13.35	0.00	0	40.00
\$ / R	12.13	Call	14/09/2015	Foreign Exchange Future	448.07870	0.44808	388.92130	0.38892	448.079	13.39	0.00	0	1,237.00
\$ / R	12.20	Call	14/09/2015	Foreign Exchange Future	408.54940	0.40855	353.13410	0.35313	408.549	13.47	0.00	0	40.00
\$ / R	12.23	Call	14/09/2015	Foreign Exchange Future	392.38440	0.39238	338.56360	0.33856	392.384	13.51	0.00	0	5,000.00
\$ / R	12.30	Put	14/09/2015	Foreign Exchange Future	284.07020	0.28407	339.99410	0.33999	284.070	13.59	0.00	0	3,000.00
\$ / R	12.40	Put	14/09/2015	Foreign Exchange Future	339.23970	0.33924	402.38570	0.40239	339.240	13.81	0.00	0	4,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	295.95340	0.29595	257.11690	0.25712	295.953	13.93	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	273.83180	0.27383	237.74560	0.23775	273.832	14.11	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	234.32260	0.23432	203.27660	0.20328	234.323	14.48	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	197.92910	0.19793	171.66670	0.17167	197.929	14.87	0.00	0	650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	163.08110	0.16308	141.93620	0.14194	163.081	15.33	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	143.92290	0.14392	125.80950	0.12581	143.923	15.65	0.00	0	4,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	771.52290	0.77152	857.30950	0.85731	771.523	15.65	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	133.88190	0.13388	117.15650	0.11716	133.882	15.86	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	132.28820	0.13229	115.78280	0.11578	132.288	15.90	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	127.63740	0.12764	111.77390	0.11177	127.637	16.00	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	120.30010	0.12030	105.45280	0.10545	120.300	16.18	0.00	0	1,585.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	984.66090	0.98466	1,075.54320	1.07554	984.661	16.53	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	90.31250	0.09031	79.60150	0.07960	90.313	17.05	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	48.46240	0.04846	43.28410	0.04328	48.462	19.12	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	36.84470	0.03684	33.14880	0.03315	36.845	20.15	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	32.43130	0.03243	29.28330	0.02928	32.431	20.67	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	29.18180	0.02918	26.43010	0.02643	29.182	21.11	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry	12.40290		12.40290	12.40290	12.29860	12.29860		13.87	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	11.41150	0.01141	13.75360	0.01375	11.412	14.63	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	24.41170	0.02441	30.60490	0.03060	24.412	13.77	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	45.07860	0.04508	55.81390	0.05581	45.079	13.48	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	132.96770	0.13297	117.36540	0.11737	132.968	16.53	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	66.12800	0.06613	59.01900	0.05902	66.128	18.92	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	14.95350	0.01495	13.21300	0.01321	14.953	28.47	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry	12.40720		12.40720	12.40720	12.30290	12.30290		13.91	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	12.46750		12.46750	12.46750	12.36310	12.36310		14.14	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	19.23510	0.01924	23.42920	0.02343	19.235	14.52	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	36.65510	0.03666	44.87040	0.04487	36.655	13.73	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	152.90190	0.15290	138.82050	0.13882	152.902	17.30	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	27.02170	0.02702	24.13230	0.02413	27.022	27.73	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.52770	12.52770	12.42340	12.42340		14.28	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	27.12170	0.02712	33.32870	0.03333	27.122	14.47	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	47.41550	0.04742	57.12630	0.05713	47.416	13.69	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	166.97140	0.16697	154.56690	0.15457	166.971	17.95	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	30.42060	0.03042	29.34000	0.02934	30.421	27.08	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.55570	12.55570	12.45140	12.45140		14.38	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.56220	12.56220	12.45780	12.45780		14.40	0.00	13,129	125,610.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,652.05100	1.65205	1,555.88350	1.55588	1,652.051	14.14	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	39.85100	0.03985	48.08350	0.04808	39.851	14.14	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,605.14920	1.60515	1,509.43930	1.50944	1,605.149	14.03	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,419.95530	1.41996	1,326.32610	1.32633	1,419.955	13.60	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,242.63990	1.24264	1,155.79580	1.15580	1,242.640	13.33	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	114.18520	0.11419	0.00000	0.00000	114.185	13.25	0.00	800	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	116.12440	0.11612	138.84760	0.13885	116.124	13.24	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	145.99900	0.14600	172.58390	0.17258	145.999	13.18	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	157.96870	0.15797	186.00820	0.18601	157.969	13.16	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	184.09920	0.18410	218.85550	0.21886	184.099	13.12	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	220.35040	0.22035	259.11700	0.25912	220.350	13.31	0.00	0	121,600.00

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\$ / R	On	11/12/2015	Foreign Exchange Future	12.10	Call	722.68800	0.72269	661.05940	0.66106	722.688	13.51	0.00	0	537.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.15	Call	694.19990	0.69420	634.56160	0.63456	694.200	13.61	0.00	0	1,650.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.20	Call	666.66820	0.66667	0.00000	0.00000	666.668	13.71	0.00	1,000	1,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.56	Put	493.38120	0.49338	555.72700	0.55573	493.381	14.42	0.00	0	2,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	12.57	Call	491.69170	0.49169	449.97560	0.44998	491.692	14.45	0.00	0	10,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.00	Call	352.40760	0.35241	323.35050	0.32335	352.408	15.58	0.00	0	1,197.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.10	Call	326.87260	0.32687	300.37410	0.30037	326.873	15.84	0.00	0	13,241.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.20	Call	303.50730	0.30351	279.52580	0.27953	303.507	16.11	0.00	0	677.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.40	Call	263.03260	0.26303	0.00000	0.00000	263.033	16.65	0.00	1,300	1,300.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.44	Call	255.76940	0.25577	236.50810	0.23651	255.769	16.76	0.00	0	39,422.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.50	Call	245.34820	0.24535	227.12270	0.22712	245.348	16.92	0.00	0	12,987.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	13.66	Call	220.12340	0.22012	204.40270	0.20440	220.123	17.35	0.00	0	2,000.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	14.37	Call	140.77890	0.14078	132.46750	0.13247	140.779	19.21	0.00	0	580.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	14.84	Call	108.73190	0.10873	103.41610	0.10342	108.732	20.43	0.00	0	8,200.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	14.97	Call	101.78540	0.10179	97.82430	0.09782	101.785	20.76	0.00	0	8,210.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	15.00	Call	100.27800	0.10028	97.52160	0.09752	100.278	20.84	0.00	0	61,100.00	
\$ / R	On	11/12/2015	Foreign Exchange Future	15.80	Call	92.41700	0.09242	93.66520	0.09367	92.417	24.47	0.00	0	53,000.00	
\$ / R	On	21/12/2015	Any day expiry			12.58370	12.58370	12.47930	12.47930		14.48	0.00	0	250.00	
\$ / R	On	21/12/2015	Any day expiry	10.80	Put	34.26600	0.03427	41.85610	0.04186	34.266	14.42	0.00	0	300.00	
\$ / R	On	21/12/2015	Any day expiry	11.15	Put	56.97690	0.05698	67.79530	0.06780	56.977	13.68	0.00	0	250.00	
\$ / R	On	21/12/2015	Any day expiry	14.15	Call	175.74260	0.17574	165.06570	0.16507	175.743	18.56	0.00	0	250.00	
\$ / R	On	21/12/2015	Any day expiry	17.87	Call	35.42720	0.03543	32.74890	0.03275	35.427	26.90	0.00	0	300.00	
\$ / R	On	27/01/2016	Any day expiry			12.66640	12.66640	12.56150	12.56150		14.60	0.00	0	0.00	
\$ / R	On	27/01/2016	Any day expiry	11.80	Put	178.82550	0.17883	206.65840	0.20666	178.825	13.17	0.00	0	250.00	
\$ / R	On	27/01/2016	Any day expiry	12.97	Call	468.14820	0.46815	434.95730	0.43496	468.148	15.39	0.00	0	4,600.00	
\$ / R	On	27/01/2016	Any day expiry	13.11	Call	428.05570	0.42806	398.35230	0.39835	428.056	15.74	0.00	0	3,600.00	
\$ / R	On	27/01/2016	Any day expiry	14.48	Call	197.67280	0.19767	188.38140	0.18838	197.673	19.09	0.00	0	250.00	
\$ / R	On	12/02/2016	Any day expiry			12.70250	12.70250	12.59710	12.59710		14.71	0.00	0	0.00	
\$ / R	On	12/02/2016	Any day expiry	11.60	Put	136.85620	0.13686	160.97450	0.16097	136.856	13.13	0.00	0	1,000.00	
\$ / R	On	12/02/2016	Any day expiry	15.40	Call	155.40960	0.15541	158.54150	0.15854	155.410	21.36	0.00	0	1,000.00	
\$ / R	On	25/02/2016	Any day expiry			12.73180	12.73180	12.62600	12.62600		14.79	0.00	0	0.00	
\$ / R	On	25/02/2016	Any day expiry	11.80	Put	188.70630	0.18871	216.91210	0.21691	188.706	13.16	0.00	0	250.00	
\$ / R	On	25/02/2016	Any day expiry	14.84	Call	204.71760	0.20472	197.39170	0.19739	204.718	19.68	0.00	0	250.00	
\$ / R	On	11/03/2016	Any day expiry			12.76560	12.76560	12.65940	12.65940		14.77	0.00	0	272.00	
\$ / R	On	14/03/2016	Foreign Exchange Future			12.77240	12.77240	12.66600	12.66600		14.75	0.00	0	6,976.00	
\$ / R	On	14/03/2016	Foreign Exchange Future	11.05	Put	70.61820	0.07062	83.15370	0.08315	70.618	13.66	0.00	0	1,500.00	
\$ / R	On	14/03/2016	Foreign Exchange Future	11.55	Put	132.83150	0.13283	156.69240	0.15669	132.831	12.99	0.00	0	42,370.00	
\$ / R	On	14/03/2016	Foreign Exchange Future	11.80	Put	192.95640	0.19296	221.95470	0.22195	192.956	13.11	0.00	0	1,000.00	
\$ / R	On	14/03/2016	Foreign Exchange Future	11.83	Put	201.24670	0.20125	230.87120	0.23087	201.247	13.13	0.00	0	1,204.00	
\$ / R	On	14/03/2016	Foreign Exchange Future	11.91	Put	224.52200	0.22452	255.82220	0.25582	224.522	13.17	0.00	0	788.00	
\$ / R	On	14/03/2016	Foreign Exchange Future	11.95	Put	236.80800	0.23681	268.94840	0.26895	236.808	13.18	0.00	0	1,000.00	
\$ / R	On	14/03/2016	Foreign Exchange Future	12.11	Put	291.07650	0.29108	334.55210	0.33455	291.077	13.28	0.00	0	786.00	
\$ / R	On	14/03/2016	Foreign Exchange Future	13.94	Call	344.42870	0.34443	327.32830	0.32733	344.429	17.55	0.00	0	788.00	
\$ / R	On	14/03/2016	Foreign Exchange Future	14.31	Call	289.11050	0.28911	276.15880	0.27616	289.110	18.38	0.00	0	43,156.00	
\$ / R	On	14/03/2016	Foreign Exchange Future	14.59	Call	255.04360	0.25504	245.01950	0.24502	255.044	19.00	0.00	0	1,204.00	
\$ / R	On	14/03/2016	Foreign Exchange Future	15.75	Call	184.92840	0.18493	187.79760	0.18780	184.928	22.36	0.00	0	1,000.00	
\$ / R	On	14/03/2016	Foreign Exchange Future	16.50	Call	180.80720	0.18081	181.99740	0.18200	180.807	25.36	0.00	0	1,000.00	
\$ / R	On	14/03/2016	Foreign Exchange Future	20.23	Call	23.04670	0.02305	22.15630	0.02216	23.047	25.77	0.00	0	1,500.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R		On 29/03/2016	Any day expiry		12.80620	12.80620	12.69980	12.69980		14.86	0.00	0	0.00
\$ / R	11.80	Put	197.88880		0.19789	226.65280	0.22665	197.889		13.13	0.00	0	250.00
\$ / R	15.25	Call	215.37760		0.21538	209.81680	0.20982	215.378		20.36	0.00	0	250.00
\$ / R		On 26/04/2016	Any day expiry		12.87210	12.87210	12.76430	12.76430		14.99	0.00	0	0.00
\$ / R	11.80	Put	204.34270		0.20434	234.15780	0.23416	204.343		13.12	0.00	0	250.00
\$ / R	15.66	Call	237.98680		0.23799	238.05180	0.23805	237.987		21.56	0.00	0	250.00
\$ / R		On 27/05/2016	Any day expiry		12.94520	12.94520	12.83560	12.83560		15.22	0.00	0	0.00
\$ / R	11.80	Put	209.06790		0.20907	241.60640	0.24161	209.068		13.07	0.00	0	250.00
\$ / R	16.13	Call	266.01760		0.26602	269.78480	0.26978	266.018		22.89	0.00	0	250.00
\$ / R		On 06/06/2016	Any day expiry		12.96870	12.96870	12.85860	12.85860		15.21	0.00	0	0.00
\$ / R	12.20	Put	346.03140		0.34603	385.32260	0.38532	346.031		13.47	0.00	0	1,000.00
\$ / R	15.45	Call	298.25910		0.29826	291.06850	0.29107	298.259		20.50	0.00	0	1,000.00
\$ / R		On 09/06/2016	Any day expiry		12.97580	12.97580	12.86550	12.86550		15.32	0.00	0	264.00
\$ / R		On 13/06/2016	Foreign Exchange Future		12.98520	12.98520	12.87470	12.87470		15.31	0.00	0	3,500.00
\$ / R	12.16	Put	331.99310		0.33199	369.78910	0.36979	331.993		13.43	0.00	0	330.00
\$ / R	14.93	Call	363.26900		0.36327	347.68190	0.34768	363.269		19.43	0.00	0	330.00
\$ / R		On 28/06/2016	Any day expiry		13.02030	13.02030	12.90860	12.90860		15.31	0.00	0	0.00
\$ / R	11.80	Put	212.25840		0.21226	246.48400	0.24648	212.258		12.99	0.00	0	250.00
\$ / R	16.62	Call	304.39780		0.30440	305.16560	0.30517	304.398		24.40	0.00	0	250.00
\$ / R		On 27/07/2016	Any day expiry		13.08180	13.08180	12.97070	12.97070		15.55	0.00	0	0.00
\$ / R	11.80	Put	217.89680		0.21790	254.09510	0.25410	217.897		12.98	0.00	0	250.00
\$ / R	17.13	Call	320.19390		0.32019	300.38740	0.30039	320.194		25.38	0.00	0	250.00
\$ / R		On 26/08/2016	Any day expiry		13.14550	13.14550	13.03500	13.03500		15.65	0.00	0	0.00
\$ / R	11.80	Put	227.78030		0.22778	260.21930	0.26022	227.780		13.09	0.00	0	250.00
\$ / R	17.70	Call	284.89940		0.28490	270.54960	0.27055	284.899		25.01	0.00	0	250.00
\$ / R		On 15/09/2016	Any day expiry		13.08560	13.08560	13.08560	13.08560		16.05	0.00	0	259.00
\$ / R		On 19/09/2016	Foreign Exchange Future		13.19640	13.19640	13.08640	13.08640		15.73	0.00	0	0.00
\$ / R		On 28/09/2016	Any day expiry		13.21550	13.21550	13.10570	13.10570		13.65	0.00	0	0.00
\$ / R	11.80	Put	233.76880		0.23377	263.25510	0.26326	233.769		13.10	0.00	0	250.00
\$ / R	18.25	Call	204.15330		0.20415	258.07330	0.25807	204.153		23.00	0.00	0	250.00
\$ / R		On 26/10/2016	Any day expiry		13.27490	13.27490	13.16560	13.16560		13.73	0.00	0	0.00
\$ / R	11.80	Put	237.20730		0.23721	270.10870	0.27011	237.207		13.07	0.00	0	250.00
\$ / R	18.77	Call	186.90130		0.18690	235.74180	0.23574	186.901		22.86	0.00	0	250.00
\$ / R		On 28/11/2016	Any day expiry		13.34490	13.34490	13.23630	13.23630		15.95	0.00	0	0.00
\$ / R	11.80	Put	248.39870		0.24840	278.12010	0.27812	248.399		13.22	0.00	0	250.00
\$ / R	19.40	Call	226.90650		0.22691	221.40670	0.22141	226.907		24.55	0.00	0	250.00
\$ / R		On 14/12/2016	Any day expiry		13.37890	13.37890	13.27060	13.27060		15.93	0.00	0	251.00
\$ / R		On 19/12/2016	Foreign Exchange Future		13.38950	13.38950	13.28130	13.28130		16.02	0.00	0	0.00
\$ / R	11.80	Put	246.58170		0.24658	272.40340	0.27240	246.582		13.11	0.00	0	250.00
\$ / R	19.81	Call	201.02130		0.20102	198.99350	0.19899	201.021		24.03	0.00	0	250.00
\$ / R MAXI		On 14/09/2015	Foreign Exchange Future		12.37240	12.37240	12.26850	12.26850		13.65	0.00	56	747.00
\$ / R MAXI		On 11/12/2015	Foreign Exchange Future		12.56220	12.56220	12.45780	12.45780		14.40	0.00	2	74.00
\$ / R MAXI		On 14/03/2016	Foreign Exchange Future		12.77240	12.77240	12.66600	12.66600		14.75	0.00	5	36.00
\$ / R MAXI		On 13/06/2016	Foreign Exchange Future		12.98520	12.98520	12.87470	12.87470		15.31	0.00	0	0.00
£ / R		On 14/09/2015	Foreign Exchange Future		19.45490	19.45490	19.40260	19.40260		12.77	0.00	1,426	27,071.00
£ / R	18.00	Put	62.69490		0.06269	71.04220	0.07104	62.695		13.27	0.00	0	16,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	79.42900	0.07943	89.88750	0.08989	79.429	13.06	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	128.61690	0.12862	146.52280	0.14652	128.617	12.62	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	167.29790	0.16730	164.59310	0.16459	167.298	14.09	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.74270	19.74270	19.69110	19.69110		13.45	0.00	0	11,243.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	106.69630	0.10670	119.17810	0.11918	106.696	12.87	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	516.89460	0.51689	507.05780	0.50706	516.895	14.18	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	401.74350	0.40174	395.21880	0.39522	401.743	14.73	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.06470	20.06470	20.01170	20.01170		13.80	0.00	10	1,075.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.39340	20.39340	20.33620	20.33620		14.08	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10000	0.10000	0.09967	0.09967		11.63	0.00	0	20.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10168	0.10168	0.10136	0.10136		13.15	0.00	0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10364	0.10364	0.10332	0.10332		13.55	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.85830	13.85830	13.99710	13.99710		12.69	0.00	1,029	46,781.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	9.87660	0.00988	7.79970	0.00780	9.877	13.67	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	27.86970	0.02787	20.40930	0.02041	27.870	12.81	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	44.93750	0.04494	33.46770	0.03347	44.938	12.54	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	56.46090	0.05646	42.40370	0.04240	56.461	12.40	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	128.65680	0.12866	155.03900	0.15504	128.657	14.53	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	89.93190	0.08993	106.93460	0.10693	89.932	15.39	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			13.87680	13.87680	14.01560	14.01560		12.73	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	109.58290	0.10958	128.87360	0.12887	109.583	15.22	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	1,082.78290	1.08278	963.27360	0.96327	1,082.783	15.22	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			13.96900	13.96900	14.10930	14.10930		13.07	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	173.39390	0.17339	198.16420	0.19816	173.394	15.29	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	1,124.39390	1.12439	1,008.86420	1.00886	1,124.394	15.29	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.09150	14.09150	14.23430	14.23430		13.40	0.00	0	34,824.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	116.93780	0.11694	96.79020	0.09679	116.938	12.50	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	410.28460	0.41028	342.60870	0.34261	410.285	13.09	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	101.65800	0.10166	112.52270	0.11252	101.658	18.67	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.21630	14.21630	14.36100	14.36100		13.52	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	394.75120	0.39475	435.51330	0.43551	394.751	14.90	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	378.22910	0.37823	417.09260	0.41709	378.229	15.05	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.35700	14.35700	14.50250	14.50250		13.70	0.00	0	3,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.63290	14.63290	14.77830	14.77830		14.19	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	556.61160	0.55661	485.25670	0.48526	556.612	13.27	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	476.60790	0.47661	507.31470	0.50731	476.608	16.68	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.89870	14.89870	15.04860	15.04860		14.68	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			456.99800	456.99800	456.63400	456.63400			0.00	0	124.00
AL37	On 05/11/2015	Index Future			464.34400	464.34400	463.97800	463.97800			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			538.73100	538.73100	537.99400	537.99400			0.00	0	3.00
AL7T	On 05/11/2015	Index Future			547.39200	547.39200	546.64700	546.64700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ALBI	On 06/08/2015	Index Future	492.47000		492.47000		492.04600	492.04600			0	508.00
ALBI	On 05/11/2015	Index Future	500.38700		500.38700		499.96000	499.96000			0	103.00
ALBI	On 04/02/2016	Index Future	508.87700		508.87700		508.45100	508.45100			0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.51600		9.51600		9.47570	9.47570		11.96	0	1,775.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.61760		9.61760		9.57820	9.57820		12.87	0	8,678.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.73550		9.73550		9.69550	9.69550		12.95	0	1,000.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.85930		9.85930		9.81740	9.81740		12.94	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	10.01690		10.01690		9.98220	9.98220		12.24	0	2,836.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	10.15990		10.15990		10.12500	10.12500		12.43	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	101.83020		101.83020		87.20870	87.20870			0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.28550		13.28550		13.41570	13.41570		13.62	0	1,627.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.54140		13.54140		13.67740	13.67740		14.34	0	7,188.00
CNH / R	On 14/09/2015	Foreign Exchange Future	1.98240		1.98240		1.96640	1.96640		13.19	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.00230		2.00230		1.98630	1.98630		13.54	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.85950		1.85950		1.87960	1.87960		12.80	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.89270		1.89270		1.91370	1.91370		12.88	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
EL28	On 06/08/2015	Bond Future	124.41965		124.41965		124.37460	124.37460			0	0.00
EL28	On 05/11/2015	Bond Future	124.85232		124.85232		124.80745	124.80745			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	9.80627		83.68599		9.81240	83.64225			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.89750		81.23154		9.90373	81.18778			0	0.00
ES33	On 04/02/2016	Bond Future	9.98453		82.61146		9.99076	82.56836			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ES42	On 25/04/2042		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
GOVI	On 06/08/2015	GOVI		488.91500	488.91500		488.47800	488.47800			2	465.00
GOVI	On 05/11/2015	GOVI		496.77400	496.77400		496.33500	496.33500			0	27.00
GOVI	On 04/02/2016	GOVI		505.20200	505.20200		504.76400	504.76400			0	0.00
I2025	On 06/08/2015		Bond Future	120.66214	120.66214		120.61959	120.61959			0	38.00
I2025	On 05/11/2015		Bond Future	122.58301	122.58301		122.54080	122.54080			0	0.00
I2025	On 31/01/2025		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
I2038	On 06/08/2015		Bond Future	124.51058	124.51058		124.46580	124.46580			0	3,582.00
I2038	On 05/11/2015		Bond Future	126.49289	126.49289		126.44847	126.44847			0	0.00
I2038	On 31/01/2038		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
I2046	On 06/08/2015		Bond Future	122.96904	122.96904		122.92514	122.92514			0	5,722.00
I2046	On 05/11/2015		Bond Future	123.52048	123.52048		123.47665	123.47665			0	0.00
I2046	On 31/03/2046		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
I2050	On 06/08/2015		Bond Future	132.68183	132.68183		132.63416	132.63416			0	3,821.00
I2050	On 05/11/2015		Bond Future	134.79356	134.79356		134.74660	134.74660			0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
IGOV	On 06/08/2015		Index Future	227.79600	227.79600		227.68300	227.68300			0	1,080.00
IGOV	On 05/11/2015		Index Future	231.45800	231.45800		231.34500	231.34500			0	17.00
IGOV	On 04/02/2016		Index Future	235.38500	235.38500		235.27400	235.27400			0	0.00
ILBI	On 06/08/2015		Index Future	618.21000	618.21000		617.90300	617.90300			0	159.00
ILBI	On 05/11/2015		Index Future	628.31900	628.31900		628.01100	628.01100			0	0.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	6.16000	93.84000		6.16000	93.84000			0	0.00
JIBAR FUTURE	On 19/08/2015		Jibar Tradeable Future	6.32000	93.68000		6.32000	93.68000			0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.37000	93.63000		6.37000	93.63000			0	0.00
JIBAR FUTURE	On 21/10/2015		Jibar Tradeable Future	6.53000	93.47000		6.53000	93.47000			0	0.00
JIBAR FUTURE	On 18/11/2015		Jibar Tradeable Future	6.60000	93.40000		6.60000	93.40000			1,000	500.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.72000	93.28000		6.72000	93.28000			0	0.00
JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	6.90000	93.10000		6.90000	93.10000			0	2,000.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.02000	92.98000		7.02000	92.98000			0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.23000	92.77000		7.23000	92.77000			0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.45000	92.55000		7.45000	92.55000			0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.63000	92.37000		7.63000	92.37000			0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.75000	92.25000		7.75000	92.25000			0	0.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	7.81000	92.19000		7.81000	92.19000			0	0.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12300	0.12300		0.12210	0.12210			0	13.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12260	0.12260		0.12200	0.12200			0	1,870.00
KES / R	On 14/03/2016		Foreign Exchange Future	0.12280	0.12280		0.12140	0.12140			0	0.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05960	0.05960		0.05900	0.05900			0	27,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05790		0.05790		0.05770	0.05770			0.00	0	86,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05690		0.05690		0.05650	0.05650			0.00	0	0.00
NZ\$ / R	On 01/07/2015	Any day expiry			8.35450		8.35450		8.33130	8.33130		16.42	0.00	0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.41160		8.41160		8.38770	8.38770		9.36	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.48160		8.48160		8.45850	8.45850		11.44	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.56590		8.56590		8.54280	8.54280		12.09	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.12010		1.12010		1.14090	1.14090			0.00	10	25,834.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.12170		1.12170		1.14260	1.14260			0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.12410		1.12410		1.14500	1.14500			0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.30825		117.38539		8.32939	117.21563		9.64	0.00	50	39,708.00
R186	On 06/08/2015	Bond Future	7.65	Call	142.36000		0.14236		135.08000	0.13508	142.360	9.34	0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.75	Call	226.59000		0.22659		215.01000	0.21501	226.590	9.38	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	7.85	Call	346.57000		0.34657		329.05000	0.32905	346.570	9.42	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	725.83000		0.72583		690.92000	0.69092	725.830	9.49	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	1,729.53000		1.72953		1,656.75000	1.65675	1,729.530	9.59	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	1,055.97000		1.05597		1,138.86000	1.13886	1,055.970	9.62	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	1,025.80000		1.02580		1,107.28000	1.10728	1,025.800	9.63	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	911.14000		0.91114		987.04000	0.98704	911.140	9.64	0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	783.38000		0.78338		852.50000	0.85250	783.380	9.67	0.00	0	7,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	515.88000		0.51588		568.48000	0.56848	515.880	9.75	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	234.87000		0.23487		264.97000	0.26497	234.870	9.89	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.37220		119.25393		8.39402	119.08236		9.53	0.00	0	500.00
R186	On 05/11/2015	Bond Future	7.73	Call	888.31000		0.88831		856.51000	0.85651	888.310	9.27	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.86	Call	1,157.09000		1.15709		1,117.52000	1.11752	1,157.090	9.32	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,387.24000		3.38724		3,493.82000	3.49382	3,387.240	9.43	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	3,252.80000		3.25280		3,357.08000	3.35708	3,252.800	9.44	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,831.74000		2.83174		2,928.26000	2.92826	2,831.740	9.48	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,656.82000		2.65682		2,581.77000	2.58177	2,656.820	9.48	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,450.45000		2.45045		2,539.17000	2.53917	2,450.450	9.51	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	8.85	Put	1,300.34000		1.30034		1,359.31000	1.35931	1,300.340	9.68	0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,001.63000		1.00163		1,050.76000	1.05076	1,001.630	9.75	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.42666		115.98060		8.44904	115.80820		9.34	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.47152		118.04562		8.49479	117.86993		9.34	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/08/2015	Bond Future			288.49288		288.49288		288.39238	288.39238			0.00	0	997.00
R197	On 05/11/2015	Bond Future			293.08527		293.08527		292.98524	292.98524			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/08/2015	Bond Future			236.27326		236.27326		236.02212	236.02212			0.00	0	53,356.00
R202	On 05/11/2015	Bond Future			240.03436		240.03436		239.78103	239.78103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R202	On 07/12/2033		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R2023	On 06/08/2015		Bond Future	8.15884	101.19606		8.18018	101.07926		7.39	0	20,973.00
R2023	On 06/08/2015	9.07	Put	37.29000	0.03729		44.05000	0.04405	37.290	7.79	0	911.00
R2023	On 05/11/2015		Bond Future	8.23397	98.88400		8.25614	98.76612		7.61	0	0.00
R2023	On 04/02/2016		Bond Future	8.30100	100.56335		8.32389	100.44525		7.31	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	7.28393	105.19561		7.29587	105.17253		2.42	0	17,933.00
R203	On 06/08/2015	7.84	Put	51.75000	0.05175		56.58000	0.05658	51.750	2.47	0	5,000.00
R203	On 05/11/2015		Bond Future	7.39441	102.70490		7.40761	102.68227		2.13	0	0.00
R203	On 04/02/2016		Bond Future	7.48611	104.44939		7.50031	104.42821		1.60	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	8.68947	94.63899		8.70046	94.55308			0	9,953.00
R2030	On 05/11/2015		Bond Future	8.75183	96.14620		8.76306	96.05973			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	8.78774	98.34743		8.79866	98.25617			0	1,678.00
R2032	On 05/11/2015		Bond Future	8.85129	95.75853		8.86246	95.66652			0	0.00
R2032	On 04/02/2016		Bond Future	8.90737	97.38533		8.91867	97.29351			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	8.89697	96.49830		8.90282	96.44436			0	41,268.00
R2037	On 05/11/2015		Bond Future	8.95593	98.03514		8.96185	97.98123			0	0.00
R2037	On 04/02/2016		Bond Future	9.00933	95.44277		9.01524	95.38959			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	7.62591	102.21153		7.64796	102.14683		3.69	143	14,357.00
R204	On 06/08/2015	8.41	Put	25.87000	0.02587		30.61000	0.03061	25.870	3.85	0	699.00
R204	On 05/11/2015		Bond Future	7.72502	103.83856		7.74877	103.77364		3.51	0	0.00
R204	On 04/02/2016		Bond Future	7.80688	101.56483		7.83224	101.50065		3.05	0	0.00
R204	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R204/R203	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R2044	On 06/08/2015		Bond Future	8.94508	98.27927		8.95088	98.22084			0	13,051.00
R2044	On 05/11/2015		Bond Future	9.00108	99.84449		9.00696	99.78593			0	0.00
R2044	On 04/02/2016		Bond Future	9.05182	97.15763		9.05769	97.09980			0	0.00
R2044	On 31/01/2044		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R2048	On 06/08/2015		Bond Future	8.93277	101.98725		8.93851	101.92778			150	37,233.00
R2048	On 05/11/2015		Bond Future	8.98980	99.18154		8.99561	99.12204			0	0.00
R2048	On 04/02/2016		Bond Future	9.04208	100.86612		9.04789	100.80728			0	0.00
R2048	On 28/02/2048		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R207	On 06/08/2015		Bond Future	7.84096	98.36899		7.86283	98.28963		4.91	138	35,090.00
R207	On 06/08/2015	7.46	Call	182.44000	0.18244		172.02000	0.17202	182.440	4.79	0	70.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R207	On 05/11/2015	Bond Future			7.92821		99.93520		7.95136	99.85536		4.71	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	452.33000		0.45233		434.39000	0.43439	452.330	4.55	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	523.42000		0.52342		503.27000	0.50327	523.420	4.56	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.00352		97.99029		8.02784	97.91087		4.34	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	424.88000		0.42488		408.91000	0.40891	424.880	4.15	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	634.27000		0.63427		612.42000	0.61242	634.270	4.19	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.06721		99.73506		8.09348	99.65409		4.34	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	905.28000		0.90528		879.41000	0.87941	905.280	4.20	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			7.96399		97.03243		7.98552	96.93944		6.02	0.00	0	38,528.00
R208	On 06/08/2015	Bond Future	8.85	Put	28.76000		0.02876		34.11000	0.03411	28.760	6.25	0.00	0	198.00
R208	On 05/11/2015	Bond Future			8.04350		95.17790		8.06605	95.08421		6.03	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	676.74000		0.67674		709.61000	0.70961	676.740	6.09	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.11045		96.79462		8.13390	96.70102		5.66	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			8.83845		77.90499		8.84420	77.86113		14.55	0.00	0	28,177.00
R209	On 06/08/2015	Bond Future	9.90	Put	44.19000		0.04419		48.47000	0.04847	44.190	15.34	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.89471		75.99780		8.90054	75.95382		15.15	0.00	0	29.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,663.16000		1.66316		1,687.59000	1.68759	1,663.160	15.32	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.94423		77.28884		8.95003	77.24553		15.09	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/08/2015	Bond Future			178.39799		178.39799		178.33547	178.33547			0.00	0	1,227.00
R210	On 05/11/2015	Bond Future			179.10606		179.10606		179.04417	179.04417			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/08/2015	Bond Future			133.96082		133.96082		133.91728	133.91728			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.09354		136.09354		136.05038	136.05038			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/08/2015	Bond Future			138.64935		138.64935		138.60036	138.60036			0.00	0	1,109.00
R212	On 05/11/2015	Bond Future			140.85671		140.85671		140.80802	140.80802			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
R213	On 06/08/2015	Bond Future	8.72615		88.59096		8.73703	88.50899		12.50	0.00	0	17,330.00
R213	On 05/11/2015	Bond Future	8.78895		86.45786		8.80007	86.37525		12.99	0.00	0	0.00
R213	On 04/02/2016	Bond Future	8.84622		87.92621		8.85747	87.84377		12.87	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.87192		79.08196		8.88271	78.99495		15.28	0.00	0	22,215.00
R214	On 05/11/2015	Bond Future	8.92736		77.05061		8.93836	76.96286		15.90	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.97798		78.35913		8.98910	78.27131		15.87	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future	21,919.37000	21,919.37000			21,911.71000	21,911.71000			0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.51360	4.51360			4.50280	4.50280		15.31	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.47730	4.47730			4.46240	4.46240		13.66	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.61570	1.61570			1.59770	1.59770			0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.56460	1.56460			1.54930	1.54930			0.00	0	0.00

Total for Derivatives : 0.00 57,835 3 224 694.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		99.95011			99.93336			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.04799			99.97909			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	9.23000		102.51627		9.25000	102.42897			0.00	2,000,000,000	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		101.50546			101.48487			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.38500		102.30271		9.40500	102.18884			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		109.20100		10.00000	109.17300			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.73915			100.71808			0.00	0	274,000,000.00
AB011	On 21/11/2023	Spot Bond	0.00000		99.51765			99.49552			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.62000		97.02774		9.64000	96.94738			0.00	0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.32459		100.00000	10.29958			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		101.06743		10.84000	101.03844			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
AB016U	On 05/02/2025	Spot Bond	100.00000		9.72930	100.00000	9.71004				0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.62602		101.60498				0	0.00
AB09	On 03/05/2017	Spot Bond	8.81500		103.94097	8.82500	103.89952				0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		110.32400	10.00000	110.29500				0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.33000		273.53679	2.33000	273.39019				0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.49832		100.48078				0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.40520		100.38614				0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.19449		100.17444				0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.19922		100.17862				0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		99.64954		99.63014				0	100,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		101.33674		101.31782				0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		101.05722		101.03779				0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.90481		100.88499				0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.92796		100.90760				0	0.00
ABN05	On 18/04/2021	Spot Bond	2.07000		175.21053	2.07000	175.11788				0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		176.16185	2.17000	176.06813				0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		188.42152	1.82000	188.32314				0	0.00
ABN33	On 29/01/2018	Spot Bond	8.21125		81.48535	8.22125	81.44818				0	0.00
ABN34	On 29/01/2018	Spot Bond	8.21125		81.48535	8.22125	81.44818				0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		99.99000		99.94000				0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.08546		100.01469				0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		99.21000		99.16000				0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		98.28000		98.22000				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN44	On 14/12/2015	Spot Bond		0.00000	97.75000			97.69000			0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	96.35000			96.28000			0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	96.67000			96.60000			0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	101.59770			101.57756			0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	101.50274			101.48284			0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	95.30000			95.22000			0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	94.57000			94.49000			0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	94.28000			94.20000			0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	94.01000			93.93000			0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	99.93969			99.91970			0	0.00
ABN56	On 15/09/2015	Spot Bond		6.75500	105.17339		6.76000	105.15305			0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	101.55037			101.52879			0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	92.24000			92.15000			0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	92.03000			91.94000			0	0.00
ABN61	On 31/01/2025	Spot Bond		2.62000	111.40268		2.62000	111.34201			0	0.00
ABN62	On 31/03/2028	Spot Bond		2.47000	163.38763		2.47000	163.29944			0	0.00
ABN63	On 07/12/2033	Spot Bond		2.40000	215.40932		2.40500	215.14294			0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	90.16000			90.16000			0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	90.70000			90.59000			0	0.00
ABN67	On 28/02/2023	Spot Bond		9.72500	91.94977		9.74500	91.82686			0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	101.95000			101.95000			0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	102.82000			102.67000			0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	70.82000			70.77000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN72	On 17/03/2018	Spot Bond	0.00000		100.93824			100.93824			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		98.33000			98.17000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		106.64500			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		106.10747		9.63000	106.08021			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		101.94000			101.78000			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	9.67500		105.78672		9.69500	105.61728			0	0.00
ABN80	On 31/03/2021	Spot Bond	9.09000		91.26697		9.11000	91.16230			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		101.74000			102.10000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		111.23000			111.39000			0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN87	On 21/12/2026	Spot Bond	9.77000		105.11403		9.79000	104.94576			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		92.40000			92.30000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.33074			100.31032			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		101.25533			101.23376			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.36500		106.31182		8.37500	106.26363			0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.09500		103.46595		9.11500	103.35147			1,000,000,000	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.36500		100.65903		9.38500	100.55718			0	0.00
ABS13	On 14/05/2022	Spot Bond	9.79500		100.51909		9.81500	100.39489			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABS6	On 01/06/2020	Spot Bond	9.17500	96.75012	9.19500	96.65031	0.00	10,000,000,000	3,310,000,000.00			
ABS7	On 11/09/2026	Spot Bond	9.87000	95.37378	9.89000	95.22169	0.00	8,420,000,000	4,210,000,000.00			
ABS9	On 17/03/2016	Spot Bond	7.72500	103.68909	7.73500	103.66069	0.00	0	363,100,000.00			
ABSI2	On 07/12/2023	Spot Bond	2.14000	277.18390	2.14000	277.03676	0.00	0	0.00			
ABSI3	On 31/01/2017	Spot Bond	1.19000	133.42427	1.19000	133.35683	0.00	0	0.00			
ABSI4	On 31/01/2022	Spot Bond	2.16000	135.25815	2.16000	135.18620	0.00	0	0.00			
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00653	100.00000	0.00651	0.00	0	0.00			
ACL01U	On 30/06/2015	Spot Bond	100.00000	98.91599	100.00000	98.64864	0.00	0	0.00			
ACL028	On 15/09/2015	Spot Bond	10.91500	104.22542	10.92000	104.19385	0.00	400,000,000	400,000,000.00			
ACL029	On 20/08/2015	Spot Bond	0.00000	101.03100		101.00439	0.00	0	0.00			
ACL02U	On 20/03/2018	Spot Bond	100.00000	8.71586	100.00000	8.69474	0.00	0	0.00			
ACL033	On 20/08/2015	Spot Bond	0.00000	101.05595		101.02865	0.00	0	0.00			
ACL036	On 20/08/2015	Spot Bond	0.00000	101.40919		101.37222	0.00	0	0.00			
ACL03U	On 20/03/2016	Spot Bond	100.00000	51.95055	100.00000	51.82470	0.00	0	0.00			
ACL042	On 20/08/2015	Spot Bond	0.00000	101.00605		100.98012	0.00	0	0.00			
ACL047	On 22/10/2018	Spot Bond	11.00000	70.69337	11.00000	70.67316	0.00	0	0.00			
ACL04U	On 20/06/2016	Spot Bond	100.00000	51.95055	100.00000	51.82470	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	100.09383		100.02109	0.00	0	0.00			
ACL077	On 20/09/2015	Spot Bond	0.00000	100.10275		100.02787	0.00	0	0.00			
ACL078	On 20/09/2015	Spot Bond	0.00000	100.08985		100.01806	0.00	0	0.00			
ACL080	On 20/09/2015	Spot Bond	0.00000	100.09254		100.02010	0.00	0	0.00			
ACL081	On 20/09/2015	Spot Bond	0.00000	100.09373		100.02100	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
ACL082	On 30/07/2017	Spot Bond	0.00000		103.49149			103.46760			0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		103.49149			103.46760			0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		103.51131			103.48727			0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		103.51131			103.48727			0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		103.47169			103.44793			0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		96.69725			96.67859			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.32400		10.00000	110.29500			0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		99.99977			99.97945			0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.09097			100.01891			0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.09340			100.02071			0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		100.09443			100.02148			0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		100.09230			100.01986			0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		100.08773			100.01644			0	0.00
ACL104	On 20/12/2019	Spot Bond	9.57500		101.69588		9.59500	101.59685			0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000		90.93331			90.91325			0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		188.41803			186.76277			0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		188.47231			186.81602			0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		100.08977			100.01798			0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		101.02366			100.95252			0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.53878			100.51789			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL138	On 20/09/2021	Spot Bond		0.00000	101.02382			100.95271			0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	99.90538			99.88187			0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	103.82734			103.80438			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.32400		10.00000	110.29500			0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	100.30041			100.22806			0	0.00
ACL144	On 20/12/2016	Spot Bond		0.00000	101.06126			100.99190			0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.09011			100.01824			0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	100.95353			100.88333			0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.08839			100.01698			0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.08460			100.01408			0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	102.69251		10.23000	102.66468			0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.08253			100.01249			0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	113.39822			117.14697			0	0.00
ACL167	On 20/06/2019	Spot Bond		9.69500	100.49728		9.71500	100.40632			0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.08799			100.01666			0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	118.55214		1.75000	118.49046			0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.08495			100.06517			0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.08759			100.06714			0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.08231			100.06319			0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.11061			100.03819			0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	101.41640			101.34696			0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.08137			100.06247			0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.92576			100.90666			0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.08707			100.06675			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL186	On 20/09/2016	Spot Bond	0.00000		100.08603			100.01515			0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000		100.09044			100.01846			0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000		100.09183			100.01952			0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000		100.20966			100.14145			0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000		100.39132			100.32294			0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000		100.09224			100.01985			0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000		100.09224			100.01985			0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000		100.09601			100.07345			0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000		100.08548			100.06556			0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000		100.09771			100.02406			0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000		101.61795			101.59782			0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000		100.09601			100.07345			0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000		98.07547			98.05607			0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000		100.09408			100.02126			0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000		100.09181			100.07030			0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000		136.76943			135.57711			0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000		137.75488			136.55379			0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000		100.08020			100.06161			0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		100.07947			100.06105			0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		100.73084			100.71242			0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000		100.08147			100.06256			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		99.17617			99.10514			0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.08495			100.06517			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACL215	On 20/09/2018	Spot Bond	0.00000	100.08031			100.06168			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.08020			100.06161			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.08883			100.01727			0.00	0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000	101.05107			101.02938			0.00	0	0.00
ACL219	On 26/01/2021	Spot Bond	0.00000	100.20431			100.18219			0.00	0	0.00
ACL220	On 26/01/2021	Spot Bond	0.00000	100.20090			100.17917			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.40503			100.38280			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	101.31405			101.29194			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	101.27559			101.25417			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.72211			100.69942			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	36.01898		100.00000	35.93172			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.55288		100.00000	13.52005			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.72635			100.70721			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.79857						0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.84664						0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.40573			101.38486			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.54270			101.51975			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.72521			101.69950			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	101.35836			101.33826			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.15000	100.00639		8.16000	99.97690			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.74137			101.71539			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	102.02205			101.99173			0.00	0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000	40.22738		100.00000	40.08635			0.00	0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000	10.35054		100.00000	10.31426			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
AIR01	On 15/03/2019	Spot Bond	9.21500	100.41534	9.23500	100.32964	0.00	0	2,890,000,000.00			
AIR02	On 30/04/2023	Spot Bond	9.77000	112.08814	9.79000	111.94384	0.00	0	0.00			
AIR03	On 09/03/2016	Spot Bond	7.56500	105.41011	7.57500	105.38193	0.00	0	0.00			
AIR04	On 29/05/2024	Spot Bond	9.46500	99.41375	9.48500	99.27109	0.00	0	0.00			
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.26803	100.00000	13.23867	0.00	0	0.00			
AIR05	On 29/05/2030	Spot Bond	10.09000	100.05839	10.10000	99.95575	0.00	0	0.00			
AIRL01	On 30/04/2028	Spot Bond	2.72000	167.42068	2.72000	167.32920	0.00	0	0.00			
ANG010	On 09/12/2016	Spot Bond	0.00000	100.41678		100.39727	0.00	0	0.00			
APF01	On 26/09/2017	Spot Bond	0.00000	99.99986		99.98008	0.00	600,000,000	200,000,000.00			
APF02	On 26/09/2019	Spot Bond	0.00000	99.99982		99.97842	0.00	0	0.00			
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
ASN004	On 22/03/2016	Spot Bond	0.00000	100.14661		100.12975	0.00	0	0.00			
ASN006	On 28/02/2017	Spot Bond	0.00000	100.81286		100.78599	0.00	0	0.00			
ASN007	On 20/12/2016	Spot Bond	0.00000	100.11754		100.09781	0.00	0	0.00			
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
ASN011	On 20/03/2019	Spot Bond	0.00000	100.08460		100.01409	0.00	0	0.00			
ASN012	On 20/06/2017	Spot Bond	0.00000	100.16931		100.14092	0.00	0	0.00			
ASN013	On 09/12/2015	Spot Bond	0.00000	100.90976		100.89486	0.00	0	0.00			
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
ASN016	On 11/04/2017	Spot Bond	0.00000	94.00000		93.87000	0.00	0	0.00			
ASN017	On 09/03/2016	Spot Bond	0.00000	100.65587		100.64101	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN020	On 09/06/2017	Spot Bond	0.00000	113.60109			113.54207			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.65000	234.06184		2.65500	233.77893			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	114.82265			113.95616			0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	98.71445			98.64224			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	110.12382			108.52297			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	112.69218			112.01281			0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	101.01149			100.99027			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.66500	207.60206		2.67000	207.34501			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	100.07555			100.05811			0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000	100.03696			100.01839			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000	101.51281			101.49277			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000	101.51462			101.49355			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000	101.48883			101.46596			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000	101.34386			101.32199			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000	101.27547			101.25404			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000	98.45885			98.45738			0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000	100.02148			100.02163			0	0.00
ASN064	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN066	On 01/06/2018	Spot Bond		0.00000	100.47591			100.45656			0	0.00
ASN068	On 15/06/2018	Spot Bond		0.00000	100.22535			100.20647			0	0.00
ASN069	On 07/02/2020	Spot Bond		0.00000	100.23597			100.21534			0	0.00
ASN070	On 12/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		35.83809		100.00000	35.75877			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		20.59536		100.00000	20.54547			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		20.68322		100.00000	20.63310			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		20.28790		100.00000	20.23875			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		28.46255		100.00000	28.39361			0	1,900,000,000.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		38.32654		100.00000	38.23369			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		15.83239		100.00000	15.79404			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		31.59937		100.00000	31.51136			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		44.98519		100.00000	44.85989			0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.27997			100.26153			0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.07385			100.05685			0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.32899			100.31017			0	0.00
BAW11	On 01/10/2018	Spot Bond		9.26500	103.75333		9.28500	103.67181			0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	102.05676			102.03672			0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	101.28371			101.26531			0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.30906			100.28949			0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.66741			100.64741			0	0.00
BAW19	On 05/12/2020	Spot Bond		9.66500	100.10070		9.68500	99.99198			0	1,500,000,000.00
BAW2	On 02/10/2015	Spot Bond		6.74500	103.95243		6.75000	103.93219			560,000,000	165,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW20U	On 15/01/2016	Spot Bond	100.00000		61.08661		100.00000	60.93700			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.91500		99.34872		9.93500	99.22775			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		102.12092			102.10086			0	1,140,000,000.00
BAW8	On 02/10/2017	Spot Bond	8.96500		104.24281		8.97500	104.19742			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.89568		100.68489		10.89739	100.65439			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.82336		100.00017		10.82062	99.97140			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.89409		100.01618		10.88569	99.98886			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		99.88728			99.85908			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.91101		100.01128		10.90922	99.98231			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.92886		99.55061		12.01903	99.32497			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		99.88466			99.85579			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		99.88466			99.85579			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		99.88473			99.85586			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.14568		99.81093		11.14739	99.78002			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.05151		100.07800		11.05407	100.04697			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.82336		100.00017		10.82062	99.97140			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.03540		100.17831		11.05093	100.13886			122,267,200	122,267,200.00
BAYA16	On 30/09/2016	Spot Bond	10.26291		99.97305		10.29056	99.92497			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.71169			100.68597			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		99.88406			99.82633			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		99.88406			99.82633			0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.99797			99.99797			0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642		103.36265		8.43642	103.36265			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.74000		98.73055		11.75000	98.68159			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	0.00000		101.02311			101.02311			0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.66500		97.06331		11.67500	97.01333			0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.99797			99.99797			0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		99.90083			99.87596			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		99.89924		9.28000	99.87407			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		99.88571			99.85728			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.56500		96.79167		11.58500	96.71990			0	100,000,000.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		99.88898			99.86138			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		99.88624			99.85797			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		99.88624			99.85797			0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.89645			99.89645			0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		99.89030			99.86302			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		99.89236			99.86548			980,000,000	490,000,000.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		99.99797			99.99797			0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		99.89236			99.86548			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		99.89008			99.86275			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		99.89649			99.87055			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		99.89247			99.86558			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		99.91713			99.89627			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000		99.90538			99.88188			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.89568		100.64465		13.89739	100.60614			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.25931		99.96600		15.29476	99.87743			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188		101.54021		14.11188	101.54021			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYB05	On 30/06/2019	Spot Bond	0.00000	99.85073			99.81359			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	99.85073			99.81359			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	99.85073			99.81359			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	99.84526			99.80677			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	99.86985			99.83748			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	34.98799	100.00000	34.92161				0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.50758	100.00000	18.46225				0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.84398	100.00000	16.80273				0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.39751	100.00000	10.37205				0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.39862	100.00000	10.37343				0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.57109	100.00000	12.54031				0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.89263	100.00000	10.86596				0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	101.29655			101.27702			0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	101.48014			101.46234			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	101.56758			101.54867			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000	101.34694			101.32779			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.36220	100.00000	8.34194				0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.36220	100.00000	8.34194				0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000	93.11224	100.00000	92.87532				0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000	86.69834	100.00000	86.49289				0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000	83.90805	100.00000	83.71560				0	0.00
BD0202	On 31/12/2018	Spot Bond	2.04000	181.78893	2.04000	181.69282				0	0.00
BD0205	On 28/04/2028	Spot Bond	8.29000	158.30746	8.31000	157.88269				0	0.00
BD0206	On 02/03/2028	Spot Bond	8.29000	158.68715	8.31000	158.26527				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BD0302	On 18/04/2028	Spot Bond	8.67500		97.26830		8.69500	97.09745			0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BEER02	On 28/03/2018	Spot Bond	8.36500		98.72807		8.38500	98.65860			0	12,500,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.98206			101.96297			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.37751			101.35674			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.91479			101.89489			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.49438			101.47181			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.58424			101.56030			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.83542			101.80758			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		38.52444		100.00000	38.43009			0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		101.19796			101.17791			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.22120			101.20074			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.22894			101.20834			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.32185			101.29960			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		101.44563			101.42118			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		37.68355		100.00000	37.59126			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		37.68355		100.00000	37.59126			0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.23724			100.21729			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.24168			100.22132			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.46500		102.96653		8.47500	102.92753			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.25499			100.23342			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BG42C	On 15/06/2017	Spot Bond	0.00000		100.27850			100.25477			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		21.53858		100.00000	21.48640			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		21.53858		100.00000	21.48640			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		102.03877			102.01454			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	11.32500		99.43350		11.34500	99.33661			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		101.35301			101.32746			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	11.21500		99.79064		11.23500	99.69204			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		102.95521			102.93425			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		72.62755		100.00000	72.49306			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.55011			100.53081			0.00	0	50,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		99.58828			99.56926			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.87500		99.83856		8.89500	99.74848			0.00	4,400,000,000	4,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		99.66865			99.65121			0.00	0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		101.32740			101.30902			0.00	0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		99.14438			99.16185			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.66723			100.65005			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.76935			100.74930			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.65107			100.63405			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.68294			100.66502			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.74081			100.72126			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.98081			100.95448			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		101.38876			101.35127			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		101.42452			101.40127			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		101.46471			101.44077			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	
BSR14	On 18/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
BSR15	On 18/12/2015	Spot Bond		0.00000	100.17151			100.14859			0	0.00	
BSR16	On 17/06/2016	Spot Bond		0.00000	100.18535			100.16042			0	0.00	
BSR17	On 19/06/2018	Spot Bond		0.00000	100.20023			100.17282			0	0.00	
BTC005	On 20/10/2015	Spot Bond		0.00000	97.78273			97.76362			0	0.00	
BTC010	On 24/11/2015	Spot Bond		0.00000	97.14902			97.13014			0	0.00	
BTC023	On 16/07/2015	Spot Bond		0.00000	99.62948			99.61095			0	0.00	
BTC035	On 07/07/2015	Spot Bond		0.00000	99.80727			99.78975			0	0.00	
BTC037	On 06/07/2015	Spot Bond		0.00000	99.82489			99.80738			0	0.00	
BTC038	On 15/07/2015	Spot Bond		0.00000	99.66729			99.64978			0	0.00	
BTC039	On 21/07/2015	Spot Bond		0.00000	99.56210			99.54459			0	0.00	
BTC040	On 27/07/2015	Spot Bond		0.00000	99.45792			99.44044			0.00	2,000,000,000	500,000,000.00
BTC041	On 28/07/2015	Spot Bond		0.00000	99.44416			99.42679			0	0.00	
BTC043	On 04/08/2015	Spot Bond		0.00000	99.10381			99.12138			0.00	200,000,000	100,000,000.00
BTC045	On 13/08/2015	Spot Bond		0.00000	99.15506			99.13745			0	0.00	
BTC046	On 24/08/2015	Spot Bond		0.00000	98.96289			98.94531			0	0.00	
BTC047	On 21/08/2015	Spot Bond		0.00000	99.01275			98.99512			0	0.00	
BTC048	On 04/09/2015	Spot Bond		0.00000	98.75818			98.74044			0	0.00	
BTC049	On 07/09/2015	Spot Bond		0.00000	98.70534			98.68761			0	0.00	
BTC050	On 15/07/2015	Spot Bond		0.00000	99.65948			99.64156			0	0.00	
BTC051	On 11/09/2015	Spot Bond		0.00000	98.53882			98.52824			0	0.00	
BUS01U	On 30/09/2016	Spot Bond		100.00000	43.33724		100.00000	43.23110			0	0.00	
BWZ18B	On 27/03/2018	Spot Bond		0.00000	99.93938			99.91898			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BWZ20A	On 27/03/2020	Spot Bond	0.00000		99.93689			99.91570			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.18433			100.16547			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.83278			100.81215			0.00	0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		16.03230		100.00000	15.96966			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.66500		107.56455		9.67500	107.52404			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		105.84506			105.82187			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.71500		102.90289		8.72500	102.87077			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond	12.76500		99.70615		12.78500	99.62259			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		98.68389			98.65398			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	13.06500		100.35418		13.08500	100.26456			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.11500		101.53682		9.12500	101.49508			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		97.70871			97.67931			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	13.06500		97.43782		13.08500	97.34358			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		101.39565			101.37668			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		93.99940			93.96922			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.90753			100.88705			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.71500		92.92931		10.78500	92.65669			0.00	1,340,000,000	670,000,000.00
CBL23	On 18/05/2018	Spot Bond	0.00000		100.92334			100.90092			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.19500		112.87297		10.21500	112.72574			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.19500		108.64922		10.21500	108.49767			0.00	4,000,000,000	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.12000		109.42984		10.14000	109.27333			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.56402			100.53423			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.86500		103.03366		11.87500	102.99430			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		99.91816			99.89068			0.00	40,000,000	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CGR14	On 13/02/2018	Spot Bond		0.00000	103.01500			102.98772			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.32390		10.00000	110.29510			0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	102.20356			102.17621			0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.10156			100.02752			260,000,000	130,000,000.00
CGR17	On 24/10/2017	Spot Bond		0.00000	101.69971			101.67352			0	0.00
CGR18U	On 04/05/2018	Spot Bond		100.00000	10.21914		100.00000	10.18688			0	0.00
CGR19U	On 04/06/2018	Spot Bond		100.00000	18.05965		100.00000	18.01590			0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	102.86624			102.82174			0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.61426			100.59123			600,000,000	200,000,000.00
CIG03	On 30/06/2017	Spot Bond		0.00000	99.90896			99.88609			0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	99.90486			99.88105			0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	99.90066			99.87578			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	101.37345			101.33746			0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	101.35955			101.32394			0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	101.43301			101.39538			0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.08988			100.01808			0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.54794			100.47915			0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	99.86387		10.11000	99.83666			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN186	On 06/07/2016	Spot Bond	0.00000		99.80150			101.67781			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		123.93949		2.76000	123.87153			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		107.22998			107.22998			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		123.91338		3.14000	123.84421			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.62616		8.25000	102.60362			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.86000		125.13814		2.86000	125.06934			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		123.23313		2.40000	123.16690			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.12574			100.04538			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.63500		101.46879		8.64500	101.43319			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.45102			101.42951			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		101.46948			101.44764			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.68500		101.51249		8.69500	101.47668			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.68500		101.51249		8.69500	101.47668			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.73500		100.32181		8.74500	100.28498			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.09203			100.01972			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.10129			100.02677			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.32400		10.00000	110.29500			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.32400		10.00000	110.29500			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.90705			100.88718			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.71472			100.69376			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.12758		9.35000	103.10155			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.12758		9.35000	103.10155			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN256		On 26/03/2017	Spot Bond	0.00000	100.72928			100.71035			0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.42055			100.40114			0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.81072			100.79190			0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.81072			100.79190			0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.81072			100.79190			0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.33932			100.31965			0	0.00
CLN262		On 26/03/2019	Spot Bond	9.49500	102.86415		9.51500	102.77608			0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.91378			101.89361			0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	103.52965			103.45878			40,000,000	20,000,000.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.37328			100.35419			0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.37288			100.35393			0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.41232			100.34184			0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.74279			100.72291			0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.80338			100.77962			0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.55757			100.48733			0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	101.20273			101.18336			0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	99.94608			99.92797			0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.08126			100.06240			0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	101.32231			101.30182			0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.95142			100.93117			0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.18012			100.15722			0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	99.99984			99.97670			0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	101.91415			101.89383			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.32400		10.00000	110.29500			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		99.78117			99.75787			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		99.99985			99.97698			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		99.80787			99.78447			0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.09817			100.02440			0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		99.78122			99.75792			0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.21645			100.19372			0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		99.90101			99.87641			0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		137.91169			137.91169			0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		101.19731			101.12483			0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		138.42318			138.42318			0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		137.29562			137.29562			0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		137.99045			137.99045			0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		134.20170			134.20170			0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		134.42446			134.42446			0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		101.02755			101.00446			0	0.00
CLN314	On 14/11/2022	Spot Bond	11.00500		93.81574	11.02500		93.69387			0	0.00
CLN315	On 20/03/2023	Spot Bond	11.52500		95.30267	11.54500		95.17801			0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		99.90539			99.88187			0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.09727			100.07439			0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		101.00453			100.98199			0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		101.39036			101.36855			0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		101.37826			101.35446			0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		101.34360	8.80500		101.31987			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond		0.00000	100.08548			100.06556			0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	103.35966			103.33721			0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	130.52148			130.52148			0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.09096			100.06967			0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.09706			100.07424			0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.09426			100.02143			0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.13083			100.04930			0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	80.49038			80.43564			0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.10289			100.02800			0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	99.90539			99.88187			0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	118.93483			118.93483			0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	118.98334			118.98334			0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	101.33081			101.30861			0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.11244			100.08576			0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	99.90484			99.88119			0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.13002			100.04868			0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.10694			100.03104			0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.08234			100.01234			0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.09412			100.07204			0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	101.31806			101.29608			0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	101.00756			100.98683			0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	99.90758			99.88461			0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	101.25561			101.23525			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN353	On 28/05/2019	Spot Bond	0.00000		100.62894			100.60874			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		101.27106			101.24918			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		101.38183			101.36017			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.07787			100.05986			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.18500		104.85560		10.20500	104.71182			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.08718			100.01602			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		101.34020			101.31441			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.32500		106.85285		12.34500	106.71042			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		101.39486			101.36798			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.35500		106.72308		12.37500	106.58579			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		109.94295		10.02000	109.91326			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		101.39486			101.36798			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		101.37261			101.34966			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.10335			100.07895			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.08581			100.01497			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.08764			100.01635			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.08778			100.01650			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		99.90134			99.87681			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.71500		103.31444		9.73500	103.20101			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		99.88662			99.85819			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.09444			100.07227			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		102.66342		10.57000	102.63470			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		102.89267		11.00000	102.86274			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN381	On 21/07/2015	Spot Bond		0.00000	101.34159			101.32138			0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.09818			100.02432			0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	101.36490			101.34396			0	0.00
CLN384	On 20/09/2024	Spot Bond		12.11500	102.72345		12.13500	102.58158			0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.10524			100.08036			0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.08752			100.01623			0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	101.48024			101.45602			0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.09364			100.02095			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	99.90206			99.88235			0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.08072			100.01111			0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	100.08126			100.06240			0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	91.45668			91.45668			0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	100.08601			100.06596			0	0.00
CLN395	On 02/03/2018	Spot Bond		0.00000	100.49654			100.47723			0	0.00
CLN396	On 20/03/2020	Spot Bond		0.00000	100.09338			100.07148			0	0.00
CLN397	On 20/06/2020	Spot Bond		0.00000	100.11900			100.09067			0	0.00
CLN398	On 14/11/2022	Spot Bond		0.00000	100.96768			100.94601			0	0.00
CLN399	On 14/11/2022	Spot Bond		0.00000	100.96191			100.94038			0	0.00
CLN400	On 20/06/2020	Spot Bond		0.00000	100.08601			100.06596			0	0.00
CLN401	On 20/06/2020	Spot Bond		0.00000	100.09706			100.07424			0	0.00
CLN402	On 30/06/2017	Spot Bond		0.00000	99.91818			99.89759			0	0.00
CLN403	On 30/06/2017	Spot Bond		0.00000	99.91194			99.89008			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN404	On 21/02/2018	Spot Bond	0.00000		100.68210			100.65585			0	0.00
CLN405	On 20/06/2016	Spot Bond	0.00000		100.07597			100.05843			0	0.00
CLN406	On 20/06/2020	Spot Bond	0.00000		85.50832			85.50832			0	0.00
CLN407	On 20/06/2020	Spot Bond	0.00000		100.08654			100.06635			0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.98031	7.01000	41.97252				0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		164.83600			164.83600			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	8.67500		147.48183	8.69500	147.32420				0	0.00
CLN88	On 28/04/2028	Spot Bond	8.29000		158.30746	8.31000	157.88269				0	0.00
CLN89	On 02/03/2028	Spot Bond	8.29000		158.68715	8.31000	158.26527				0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		97.77911			97.75996			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		97.76012			97.74081			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		101.78353			101.76086			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		102.14741			102.12549			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.09308			100.02051			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.08708			100.01595			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.08831			100.01690			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		101.77729			101.75405			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.08707			100.06675			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		101.39036			101.36855			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.07926			100.06089			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.08562			100.01485			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.08508			100.01444			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.08556			100.01480			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.08707			100.06675			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.75879			100.73567			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		101.72739			101.70367			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.81500		105.36668		8.82500	105.33478			100,000,000	100,000,000.00
COJ04	On 05/06/2018	Spot Bond	8.79000		101.04090		8.80000	100.99160			1,660,000,000	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.35500		110.53794		10.37500	110.39403			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.20500		102.06310		7.21000	102.04134			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.92500		106.42535		9.94500	106.30933			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.96500		101.71677		9.98500	101.57214			0	0.00
COT01	On 03/04/2023	Spot Bond	10.33500		95.62650		10.35500	95.49954			0	0.00
COT02	On 03/04/2028	Spot Bond	11.02000		96.75703		11.04000	96.59886			4,000,000,000	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	11.02000		89.90559		11.04000	89.75375			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.63346			100.61310			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		101.15211			101.13373			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.20009		100.00000	10.17538			76,000,000,000	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.66679			100.64734			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.01258			100.03838			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.62790			100.60813			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		102.47041			102.45096			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		101.25721			101.23756			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.47769		100.00000	9.45473			44,375,000,000	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.72479		100.00000	11.69638			44,375,000,000	0.00
CPV01	On 30/06/2029	Spot Bond	11.69000		96.26715		11.71000	96.13744			0	12,800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
DEN38U	On 10/06/2018	Spot Bond	100.00000		16.46075		100.00000	16.42087			0	0.00	
DEN39U	On 10/06/2018	Spot Bond	100.00000		8.92984		100.00000	8.90821			0	0.00	
DEN40U	On 10/06/2018	Spot Bond	100.00000		17.13354		100.00000	17.09203			0	0.00	
DENG43	On 28/01/2016	Spot Bond	0.00000		101.15605			101.13804			0	0.00	
DENG44	On 29/09/2017	Spot Bond	7.99000		99.34907		8.00000	99.30789			0	0.00	
DENG55	On 20/11/2015	Spot Bond	0.00000		100.70216			100.68422			0	0.00	
DENG56	On 25/02/2016	Spot Bond	0.00000		100.62351			100.60543			0	0.00	
DENG57	On 03/03/2016	Spot Bond	0.00000		100.44965			100.43169			0	0.00	
DLT02U	On 06/11/2015	Spot Bond	100.00000		91.64573		100.00000	91.42219			0	0.00	
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.35924			100.33974			0	0.00	
DLTB03	On 09/10/2017	Spot Bond	0.00000		101.75735			101.73536			0	0.00	
DLTC09	On 05/08/2015	Spot Bond	0.00000		102.80771			102.78794			0	0.00	
DLTC10	On 03/02/2016	Spot Bond	0.00000		101.10029			101.08056			0	0.00	
DOL003	On 20/09/2018	Spot Bond	0.00000		100.11223			100.08561			0	0.00	
DOL004	On 24/01/2019	Spot Bond	0.00000		102.19723			102.16222			0	0.00	
DOL007	On 20/06/2019	Spot Bond	0.00000		100.09759			100.07463			0	0.00	
DOL009	On 20/12/2019	Spot Bond	0.00000		53.55296			53.50387			0	0.00	
DRD04	On 03/07/2015	Spot Bond	0.00000		102.44051			102.41070			0	0.00	
DV2021	On 18/06/2021	Spot Bond	8.91500		100.71743		8.93500	100.60199			0	0.00	
DV21	On 15/06/2016	Spot Bond	7.53500		107.30163		7.54500	107.27025			0	1,050,000,000.00	
DV22	On 07/02/2020	Spot Bond	8.96500		105.41104		8.98500	105.31037			0	1,350,000,000.00	
DV23	On 27/02/2023	Spot Bond	9.61500		105.31672		9.63500	105.18117			0	1,050,000,000.00	
DV24	On 18/02/2024	Spot Bond	9.59500		103.95251		9.61500	103.80945			0	0.00	
DV29	On 18/02/2029	Spot Bond	9.64000		106.99797		9.65000	106.89327			0	1,200,000,000	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		99.94931			99.93229			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.20249			100.18571			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.69918			100.68132			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.27680			100.26000			0	0.00
DVC011	On 11/06/2016	Spot Bond	0.00000		100.29393			100.27597			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.82281			100.80510			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		99.74969			99.73160			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		99.43540			99.41654			0	1,800,000,000.00
E170	On 01/08/2020	Spot Bond	8.34500		126.44521		8.36500	126.32429			4,200,000,000	2,101,300,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		94.30169			94.25178			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	2.43000		99.51253		2.43000	99.45887			0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		135.35674		1.20000	135.28831			0	0.00
EL28	On 02/05/2028	Spot Bond	2.21000		123.45477		2.21000	123.38904			0	6,496,600,000.00
EL29	On 19/11/2029	Spot Bond	2.21000		111.05714		2.21000	110.99800			0	0.00
EL30	On 29/07/2030	Spot Bond	2.13000		113.12106		2.13000	113.06098			0	0.00
EL31	On 02/06/2031	Spot Bond	2.25000		103.15372		2.25500	103.02948			0	0.00
EL36	On 31/01/2036	Spot Bond	2.41000		99.94469		2.41000	99.89084			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.76500		107.45750		9.78500	107.34890			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.66500		107.63360		9.68500	107.51727			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	10.07000	101.30679		10.09000	101.16444			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.27500	96.19136		10.28500	96.07022			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.41500	103.08196		10.42500	103.00788			0	3,999,999,600.00
EMM06	On 23/06/2025	Spot Bond	10.25000	100.00000		10.25000	100.05463			15,000,000,000	55,000,000,000.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.80277			100.78344			0	2,560,000,000.00
EPF002	On 28/05/2018	Spot Bond	0.00000	98.68139			98.66216			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.28633			100.26743			900,000,000	300,000,000.00
EPF004	On 06/11/2017	Spot Bond	0.00000	101.09346			101.07308			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	101.05187			101.03232			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.99665			100.97819			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	102.40844			102.38886			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.64913			100.63024			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.77500	99.85261		10.78000	99.82311			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.50780			100.43379			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.47140			100.44662			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.69626			100.67205			0	0.00
EQS07	On 09/04/2018	Spot Bond	10.34500	97.81473		10.36500	97.74154			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	96.75728			96.73405			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	98.16732			98.14118			0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.86019			100.83941			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	100.91290			100.89076			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.89407			100.87558			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.32400		10.00000	110.29500			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.77222			100.75337			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.80361			100.78394			29,000,000	14,500,000.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.76594			100.74726			600,000,000	200,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.79210			100.77273			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.78645			100.76758			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.77588			100.75728			0	0.00
ES15	On 30/08/2015	Spot Bond	6.40000		102.70445		6.40000	102.68665			400,000,000	204,180,000.00
ES18	On 20/04/2018	Spot Bond	8.19500		104.27842		8.21500	104.20523			15,984,830,200	8,659,963,800.00
ES23	On 25/01/2023	Spot Bond	8.84500		110.46667		8.86500	110.32713			21,290,995,300	60,121,002,900.00
ES26	On 02/04/2026	Spot Bond	9.12000		93.20631		9.14000	93.05618			31,421,621,800	10,534,148,200.00
ES33	On 15/09/2033	Spot Bond	9.75500		83.03697		9.76000	82.97948			62,524,744,300	31,277,906,400.00
ES42	On 25/04/2042	Spot Bond	9.83000		88.91780		9.84000	88.81063			15,240,901,800	66,682,306,500.00
EXX01	On 19/05/2017	Spot Bond	0.00000		99.69992			99.67799			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		97.81436			97.79171			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.68900			100.66886			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		101.46925			101.44849			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		99.99985			99.98033			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.77929			100.75897			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.70877			100.69043			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.47443			100.45623			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		101.50519			101.48564			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		100.89137			100.87156			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFC19	On 07/12/2015	Spot Bond		0.00000	100.27743			100.25761			0	0.00
FIFC20	On 07/12/2015	Spot Bond		0.00000	100.25879			100.24179			400,000,000	200,000,000.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.74921		100.00000	11.72075			0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.43517		100.00000	11.40746			0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.23121			100.21179			0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	99.20838			99.18593			0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.25777			100.23592			0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.27544			100.25198			0	0.00
FRB05	On 21/12/2018	Spot Bond		9.66500	96.73354		9.68500	96.65177			0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.30347			100.28614			0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.30339			100.28607			0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	101.32006			101.29861			0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	102.34557			102.32424			0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.55653			100.53487			0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.56558			100.54354			0	0.00
FRB14	On 02/06/2026	Spot Bond		10.41500	98.83805		10.43500	98.72473			0	0.00
FRB15	On 06/03/2025	Spot Bond		0.00000	100.47834			100.45340			0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.51500	104.40263		10.53500	104.31472			0	50,000,000.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	101.27090			101.19774			0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.16000	135.25815		2.16000	135.18620			0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.17000	276.60422		2.17000	276.45716			0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.33500	114.16011		2.33500	114.09882			0	0.00
FRBI28	On 31/03/2028	Spot Bond		3.04000	153.71285		3.04000	153.62751			0	0.00
FRBI33	On 07/12/2033	Spot Bond		3.16000	193.92259		3.16500	193.68194			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBN04	On 15/09/2015	Spot Bond	7.02500		105.11134		7.03000	105.09026			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.61400		66.57678		7.61500	66.55952			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.40700		42.31406		9.40700	42.30396			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000		40.95864		9.65000	40.94859			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.63953			100.61304			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.10396			100.02882			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.08993			100.01814			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.09878			100.02488			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000				0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000				0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.09601				100.07345			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	100.09149				100.07006			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.16287				100.13557			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	100.09444				100.07227			0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000		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
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	100.10041				100.07675			0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000				0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.12367			100.09417			0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.12004			100.09145			0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	21.13288		100.09221	21.08165			0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.08569			100.06572			0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	111.67727			111.67727			0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.11561			100.03766			0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	103.34114			103.34114			0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.09652			100.02313			0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.09764			100.02399			0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.08913			100.01751			0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.08971			100.06873			0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.11744			100.08951			0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.08812			100.06753			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500		65.79560		13.22500	65.77234			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.08306			100.06375			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.08316			100.06382			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.12461			100.04460			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.08697			100.06667			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.56500		102.78338		3.56500	102.72476			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.09075			100.06951			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.09075			100.06951			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		102.85385			102.83115			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		99.90539			99.88187			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		98.11834			98.09736			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.08548			100.06556			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.08348			100.06406			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		101.32653			101.30101			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.09779			100.07479			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.97690			100.95645			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		101.31285			101.28761			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		101.46974			101.44510			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.11223			100.08561			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.08886			100.06809			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.11506			100.03725			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.08253			100.06335			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.08971			100.06873			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC189	On 20/03/2019	Spot Bond		0.00000	100.08971			100.06873			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.22172			100.20325			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	101.77784			101.75783			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	101.87557			101.85439			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	101.78993			101.77120			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.32400		10.00000	110.29500			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	101.58524			101.56580			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.09475			100.07250			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.57193			101.55236			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.77233			101.75355			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.54804			101.52848			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.55225			101.53263			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.56465			101.54251			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	101.42154			101.40147			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.56465			101.54251			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	101.41582			101.39583			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	101.16950			101.14760			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.20678		8.75000	101.18298			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.08059			100.06479			0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.58993		100.00000	9.56670			0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.79137		100.00000	8.77009			0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	97.41972			97.38988			0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	11.02068		100.00000	10.99399			0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.09286			100.07109			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC211	On 29/10/2017	Spot Bond	100.00000		23.47712		100.00000	23.41962			0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		101.11289			101.09170			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.30807		100.00000	9.28552			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		22.60994		100.00000	22.55516			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		101.11285			101.09166			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		22.58062		100.00000	22.52591			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		101.11014			101.08900			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		101.05452			101.03451			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		101.18641			101.16503			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		101.11434			101.09434			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.97000		128.90456		2.97000	128.83315			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.95265			100.93312			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.94017			100.92092			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.94017			100.92092			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.83094			100.80979			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.32530			100.30660			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.18225			100.16364			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		99.90374			102.23543			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.09444			100.07227			0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		100.02081			100.00000			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.09631			100.02297			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.37432			100.35254			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		101.35201			101.33001			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.50000		124.93274		3.50000	124.86172			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC67	On 20/09/2016	Spot Bond	0.00000		100.09802			100.02427			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.09899			100.02501			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.55000		124.56535		3.55000	124.49438			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.53000		124.71216		3.53000	124.64117			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.51000		130.72917		2.51000	130.65837			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.58000		139.84182		2.58000	139.76591			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		101.51555			101.49074			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.08557			100.01480			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.09742			100.02382			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.11331			100.03592			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.10923			100.03282			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.09213			100.07054			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.09202			100.07046			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.21430			100.19650			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.25468	100.00000		12.22499			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		54.40066	100.00000		54.26888			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		100.08144	100.00000		99.81384			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		26.64023	100.00000		22.69168			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		36.87980	100.00000		36.76465			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		10.59283	100.00000		10.56689			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		102.06689			102.04830			1,600,000,000	800,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.39954			102.38079			0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.61358			101.59460			3,250,000,000	3,250,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRJ19	On 04/04/2019	Spot Bond	0.00000		101.05566			101.03608			0.00	1,450,000,000	1,450,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		97.96006			97.89049			0.00	3,920,000,000	3,920,000,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		98.10785			98.08845			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.84750			100.82669			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.17300		103.33244		2.17300	103.27743			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.53000		112.02624		2.53000	111.96552			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.32874			101.30872			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.81810		10.38000	101.78945			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.81810		10.38000	101.78945			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		80.09300			80.09300			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.04346			100.01975			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.67000		109.35102		2.67000	109.29133			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.60000		209.48474		2.60500	209.22545			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.64000		109.91773		2.64000	109.85782			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.63000		208.61324		2.63500	208.35499			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		101.52830			101.50223			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.42000		113.32974		2.42000	113.26865			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.73000		108.22819		2.73000	108.16894			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.98184			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		55.29200			55.29200			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.94049			100.92314			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.83500		106.29668		2.83500	106.23817			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.75000		205.17110		2.75500	204.91697			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.80000		203.75735		2.80500	203.50491			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
FRS122	On 31/01/2025	Spot Bond	2.35000		99.81567		2.35000	99.76206			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.83000		202.91480		2.83500	202.66337			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.11000		101.43318		3.11000	101.37661			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.08000		153.05919		3.08000	152.97406			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.56000		94.04823		3.56000	93.99462			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.07000		153.22231		3.07000	153.13711			0	0.00
FRS130	On 11/08/2015	Spot Bond	0.00000		100.85699			100.83836			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.13000		152.14395		3.13000	152.05806			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.34000		189.57370		3.34500	189.34091			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		95.43599			95.43599			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.49000		94.64906		3.49000	94.58095			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.46000		95.12897		3.46000	95.06072			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.27000		98.72847		3.27000	98.67296			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.29000		274.29985		2.29000	274.15313			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.18000		276.41131		2.18000	276.26429			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.90000		262.93326		2.90000	262.78829			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.63000		131.52887		2.63000	131.45723			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.27170			101.25107			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.16000		131.12241		2.16000	131.05266			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.51163			101.48916			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.74243			101.72130			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.15751			101.13668			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.51000		109.04307		2.51000	108.98401			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509	29.02168	104.97509	28.94825	0.00	0	0.00			
FRS73	On 12/06/2017	Spot Bond	101.07593	32.40649	101.07593	32.32723	0.00	0	0.00			
FRS74	On 14/06/2017	Spot Bond	100.44759	26.29067	100.44759	26.22673	0.00	0	0.00			
FRS76	On 18/06/2017	Spot Bond	100.76967	30.96144	100.76967	30.88592	0.00	0	0.00			
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRS81	On 30/10/2042	Spot Bond	2.12000	118.91145	2.12500	118.72730	0.00	0	0.00			
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRS85	On 31/01/2025	Spot Bond	2.28000	114.70104	2.28000	114.63965	0.00	0	0.00			
FRS86	On 23/04/2018	Spot Bond	0.00000	98.86966		98.86857	0.00	0	0.00			
FRS87	On 31/01/2025	Spot Bond	2.31000	114.40563	2.31000	114.34430	0.00	0	0.00			
FRS88	On 28/05/2020	Spot Bond	0.00000	100.70004		100.67737	0.00	0	0.00			
FRS90	On 07/12/2023	Spot Bond	2.38000	345.36714	2.38000	345.18158	0.00	0	0.00			
FRS94	On 08/08/2018	Spot Bond	0.00000	101.04363		101.02343	0.00	0	0.00			
FRS96	On 24/08/2018	Spot Bond	0.00000	100.65746		100.63695	0.00	0	0.00			
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRX16	On 15/09/2016	Spot Bond	7.73500	102.52340	7.74500	102.49076	0.00	0	0.00			
FRX17	On 15/09/2017	Spot Bond	8.21500	102.92581	8.20500	102.92334	0.00	0	1,000,000,000.00			
FRX18	On 14/04/2018	Spot Bond	8.46500	107.04937	8.48500	106.97455	0.00	8,000,000,000	2,000,000,000.00			
FRX19	On 15/11/2019	Spot Bond	9.14500	100.49513	9.16500	100.39995	0.00	0	1,060,000,000.00			
FRX20	On 01/10/2020	Spot Bond	9.44500	99.19896	9.46500	99.09387	0.00	0	0.00			
FRX23	On 28/02/2023	Spot Bond	10.14500	89.89629	10.16500	89.77582	0.00	0	0.00			
FRX24	On 10/12/2024	Spot Bond	10.23000	103.56365	10.25000	103.41358	0.00	0	200,000,000.00			
FRX26	On 01/10/2026	Spot Bond	10.55000	95.37495	10.57000	95.22442	0.00	0	500,000,000.00			
FRX30	On 31/01/2030	Spot Bond	10.89000	95.67048	10.90000	95.57467	0.00	12,000,000,000	3,000,000,000.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	11.02000	92.03245	11.03000	91.93775			0.00	0	0.00	
FRX45	On 14/04/2045	Spot Bond	10.29000	80.43590	10.30000	80.33896			0.00	0	0.00	
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.07642		100.00784			0.00	0	0.00	
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.07750		100.00867			0.00	0	0.00	
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.08017		100.01069			0.00	0	0.00	
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.08448		100.01397			0.00	0	0.00	
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.08771		100.01643			0.00	0	0.00	
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.10170		100.02707			0.00	0	0.00	
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.72878		100.71041			0.00	0	0.00	
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.58850		100.56984			0.00	0	0.00	
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.75581		100.73671			0.00	0	0.00	
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.78583		100.76591			0.00	0	0.00	
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.81083		100.79023			0.00	0	0.00	
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.92073		100.89712			0.00	0	0.00	
FS3A1U	On 20/02/2016	Spot Bond	100.00000	56.00730	100.00000	55.87162			0.00	0	0.00	
FS3A2U	On 20/02/2018	Spot Bond	100.00000	9.39647	100.00000	9.37370			0.00	0	0.00	
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.57647	100.00000	1.57265			0.00	0	0.00	
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.26449	100.00000	0.26385			0.00	0	0.00	
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00	
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00	
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00	
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00	
FS4A1U	On 20/03/2018	Spot Bond	100.00000	8.71586	100.00000	8.69474			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.46228	100.00000	1.45874				0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.24533	100.00000	0.24474				0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.65240		101.63163				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.46500		101.97525	9.47500	101.93329				0.00	0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		101.37947		101.36072				0.00	0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.65322		100.63393				0.00	0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.66177		100.64221				0.00	0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.71728		100.69597				0.00	0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.78546		100.76198				0.00	0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.82798		100.80315				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		100.81628		100.79853				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.04425	100.00000	10.01992				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		20.74327	100.00000	20.69301				0.00	96,250,000,000	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.40522	100.00000	11.37759				0.00	92,500,000,000	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		11.66577	100.00000	11.62935				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		101.18124		101.16161				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
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.22752			101.20710			0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.28495			101.26352			0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.36465			101.34183			0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.33316			101.31500			10,000,000	10,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.50164			101.48110			0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.92787			100.90997			0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.31661			100.29714			0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.79862			100.77775			0	540,000,000.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.03791			100.01894			0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.30956			100.33478			0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	101.38095			101.35608			0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.54582		100.00000	10.52027			0	21,474,836,480.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.40532			101.38608			0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.23208			100.21265			0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	101.10764			101.08778			0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	101.12058			101.10047			0	510,000,000.00
HILC20	On 24/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HILC21	On 07/08/2015	Spot Bond		0.00000	100.88726			100.86952			0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		101.43311			101.41183			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.56349		92.80391		7.57331	92.77001			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		101.49703			101.47477			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.56334		104.41639		8.57313	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		101.57918			101.55568			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.01345		104.41639		9.02323	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		101.67956			101.65454			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		101.53031			101.50866			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.74705			101.72304			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.02852			101.00757			300,000,000	100,000,000.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.32400		10.00000	110.29500			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.34500		104.31409		9.35500	104.27272			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.91076			100.88742			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.85586			100.83403			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.55500		108.77045		8.57500	108.66157			9,160,000,000	5,280,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.06000		278.73678		2.06000	278.58944			0	2,400,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.04000		285.43572		2.04000	285.28497			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond		9.75500	99.37629		9.76000	99.30867			3,060,000,000	2,230,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.79500	98.96354		9.80000	98.89548			0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	40.56453		100.00000	40.46626			0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	97.99807		100.00000	97.73882			0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	44.71537		100.00000	44.60586			0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	35.84467		100.00000	35.75784			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond		10.00000	110.32400		10.00000	110.29500			0	0.00
I2025	On 31/01/2025	Spot Bond		1.67000	120.89787		1.67000	120.83518			87,658,201,000	84,065,531,400.00
I2038	On 31/01/2038	Spot Bond		1.91000	124.86298		1.91000	124.79741			25,740,820,100	08,988,340,400.00
I2046	On 31/03/2046	Spot Bond		2.04000	122.01549		2.04000	121.95105			05,595,570,100	02,901,681,000.00
I2050	On 31/12/2050	Spot Bond		1.98500	131.65264		1.98500	131.58323			11,383,249,100	21,801,029,900.00
IBL14	On 28/06/2015	Spot Bond		0.00000	99.94875			99.93153			0	0.00
IBL21	On 15/03/2016	Spot Bond		8.23500	103.51220		8.24500	103.48255			0	0.00
IBL22	On 15/03/2018	Spot Bond		8.21500	107.02074		8.22500	106.97270			0	0.00
IBL28	On 18/08/2016	Spot Bond		8.05500	103.13827		8.06500	103.10497			0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	101.10027			101.08054			0	0.00
IBL34	On 31/01/2017	Spot Bond		1.35000	133.09365		1.35000	133.02580			0	0.00
IBL36	On 31/01/2022	Spot Bond		2.23000	134.69512		2.23000	134.62322			0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.45848			100.43985			0	0.00
IBL39	On 02/04/2018	Spot Bond		8.33500	103.05697		8.34500	103.00951			0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.86505			100.84650			0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.89373			100.87536			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.32400		10.00000	110.29500			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond		8.99500	97.18486		9.01500	97.10381			0	0.00
IBL46	On 15/01/2020	Spot Bond		9.43500	95.29883		9.45500	95.20548			0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.17026			100.15241			0	0.00
IBL49	On 02/04/2018	Spot Bond		8.94500	97.81197		8.95500	97.76508			0	0.00
IBL50	On 02/08/2020	Spot Bond		9.48500	102.07340		9.50500	101.96856			0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	101.03404			101.01532			0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.19905			100.17927			0	0.00
IBL54	On 31/07/2016	Spot Bond		7.99500	102.14526		8.00500	102.11286			0	0.00
IBL55	On 31/07/2018	Spot Bond		8.77500	101.48758		8.79500	101.41081			0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	101.25983			101.23868			0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.85649			100.83825			0	0.00
IBL58	On 13/02/2017	Spot Bond		7.98500	103.91795		7.99500	103.88033			0	0.00
IBL59	On 17/02/2019	Spot Bond		8.73500	104.71734		8.75500	104.63071			0	0.00
IBL60	On 17/02/2024	Spot Bond		9.81500	106.15383		9.83500	106.00907			0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	99.92675			99.90831			0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	101.22840			101.20980			0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	101.05189			101.03295			0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	101.17156			101.15232			0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	101.19517			101.17552			0	0.00
IBL66	On 12/03/2018	Spot Bond		0.00000	100.28831			100.26928			0	0.00
IBL67	On 31/01/2022	Spot Bond		2.96000	128.98089		2.96000	128.90946			0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00993		100.00000	0.00990			0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	101.32156			101.30240			0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	101.31187			101.29176			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IDCG03	On 22/10/2020	Spot Bond	9.46500		96.83878		9.48500	96.73451			0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.67601			100.65698			0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.56694			100.54716			0	0.00
IDCG06	On 24/11/2024	Spot Bond	10.12000		97.43120		10.14000	97.28828			0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		102.01175		5.00000	101.99783			0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.92177		5.00000	100.90815			0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.12557		4.00000	101.11469			0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.76035		4.00000	100.74945			0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		46.20488		100.00000	46.09172			0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		46.07041		100.00000	45.95758			0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		46.07041		100.00000	45.95758			0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		105.31328		9.20000	105.28741			0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.92909			100.90653			0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.50901		100.00000	7.49081			0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		101.11366			101.08688			0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		100.08144		100.00000	99.81384			0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		15.62559		100.00000	15.58732			0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		21.90846		100.00000	21.85538			0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.62039		100.00000	1.61729			0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.33538		100.00000	8.31496			0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.16903		100.00000	10.14439			0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		11.34589		100.00000	11.31810			0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		31.41433		100.00000	31.33739			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IN291U	On 09/07/2015	Spot Bond	100.00000		96.56085		100.00000	96.30607			0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		88.37772		100.00000	88.16425			0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		87.11217		100.00000	86.90476			0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		98.91599		100.00000	98.64865			0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		98.91599		100.00000	98.64865			0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		97.07447		100.00000	96.81698			0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		93.67442		100.00000	93.36113			0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		85.88235		100.00000	85.68075			0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		87.37863		100.00000	87.10895			0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		87.32057		100.00000	87.11217			0	0.00
INA529	On 14/07/2015	Spot Bond	6.40000		99.63313		6.40000	99.61573			0	0.00
INA530	On 21/07/2015	Spot Bond	6.45000		99.50764		6.45000	99.49015			0	0.00
INA531	On 28/07/2015	Spot Bond	6.45000		99.38531		6.45000	99.36786			0	0.00
INA533	On 11/08/2015	Spot Bond	6.45000		99.14154		6.45000	99.12418			0	0.00
INA534	On 18/08/2015	Spot Bond	6.60000		98.99755		6.60000	98.97983			0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		98.62679		6.60000	98.60920			0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		99.90353			99.87933			0	0.00
ING115	On 31/03/2016	Spot Bond	10.89568		100.45166	10.89739	100.42123				0	0.00
ING116	On 31/03/2016	Spot Bond	10.89568		99.93476	10.89739	99.90448				0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.09285		100.02086				0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.09143		100.01988				0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.47890	6.50000	101.46117				0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.09338		100.07148				0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		93.36489		93.36489				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING204	On 13/12/2015	Spot Bond		0.00000	100.22009			100.20167			0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	101.42978			101.41049			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.32400		10.00000	110.29500			0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.08966			100.06871			0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	104.22039			104.20028			0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	101.31693			101.29875			0	0.00
ING297	On 10/09/2015	Spot Bond		0.00000	98.61010			98.59181			0	0.00
ING298	On 17/09/2015	Spot Bond		0.00000	98.47344			98.45505			0	0.00
ING301	On 12/10/2015	Spot Bond		100.00000	77.16702		100.00000	77.00422			0	0.00
ING305	On 08/01/2016	Spot Bond		100.00000	73.66474		100.00000	100.00000			0	0.00
INGR06	On 10/06/2016	Spot Bond		0.00000	100.79384			100.77295			0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	101.28354			101.25609			0	0.00
IP274U	On 14/07/2015	Spot Bond		100.00000	95.30026		100.00000	95.05208			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.32400		10.00000	110.29500			0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	101.56333			101.54260			0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	101.58353			101.56252			0	0.00
IPF06	On 13/04/2017	Spot Bond		8.74500	101.84629		8.75500	101.80611			0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	99.90416			101.75456			0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	99.90179			101.79647			0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	99.90023			101.82444			0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	101.48179			101.46153			600,000,000	200,000,000.00
IPF11	On 15/10/2015	Spot Bond		0.00000	101.55655			101.53523			0	0.00
IPF12	On 15/04/2018	Spot Bond		0.00000	101.51135			101.49067			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPFC06	On 15/07/2015	Spot Bond	0.00000		101.27982			101.26205			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.81500		98.96645		9.83500	98.85377			3,700,000,000	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.16066			100.14225			6,000,000,000	3,000,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.90500		104.11820		8.91500	104.07324			0	1,767,400,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		99.80424			99.78437			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.66772			101.64657			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.07335			100.05292			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		101.40240			101.33086			0	630,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.44184			100.41892			0	0.00
IV017	On 31/01/2022	Spot Bond	3.51000		129.08377		3.51000	129.01036			0	0.00
IV019	On 31/03/2028	Spot Bond	3.63000		150.04861		3.63000	149.96294			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		99.86703			99.84471			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.75542			101.73206			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.62006			101.59691			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.33149			100.30935			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		97.85366			97.83066			0	0.00
IV030	On 31/01/2025	Spot Bond	3.67000		109.33412		3.67000	109.27146			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.67000		109.33412		3.67000	109.27146			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.37508			100.35170			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.67693			100.65280			0	0.00
IV08	On 30/04/2018	Spot Bond	10.53500		109.78413		10.55500	109.70298			0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		103.38642			103.36167			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.73000		142.87708		3.73000	142.79512			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		91.47870		100.00000	91.25000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV533U	On 13/08/2015	Spot Bond	100.00000		88.37772		100.00000	88.16425			0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		86.90476		100.00000	86.69834			0	0.00
IVA528	On 09/07/2015	Spot Bond	6.40000		99.72024		6.40000	99.70280			0	0.00
IVA529	On 16/07/2015	Spot Bond	6.40000		99.98247		6.40000	99.98247			0	0.00
IVA530	On 23/07/2015	Spot Bond	6.45000		99.85883		6.45000	99.85883			0	0.00
IVA531	On 30/07/2015	Spot Bond	6.45000		99.49015		6.45000	99.49015			0	0.00
IVA534	On 20/08/2015	Spot Bond	6.60000		98.73244		6.60000	98.73244			0	0.00
IVA537	On 03/09/2015	Spot Bond	6.60000		98.60920		6.60000	98.60920			0	0.00
IVA538	On 10/09/2015	Spot Bond	6.60000		98.48628		6.60000	98.48628			0	0.00
IVA539	On 17/09/2015	Spot Bond	6.60000		98.46874		6.60000	98.45121			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		101.32772			101.30967			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.32400		10.00000	110.29500			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.35603			101.33771			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		99.81370			99.79477			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.72588			100.70759			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.78529			100.76418			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.52652			100.50702			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		101.56342			101.54269			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		101.57352			101.55265			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		101.59373			101.57258			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		101.50281			101.48291			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		101.42398			101.40283			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IVC022	On 29/07/2016	Spot Bond	0.00000		101.22679			101.20659			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.14588			100.12628			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.86278			100.84349			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.59982			100.58189			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.59395			100.57621			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		99.85875			99.83836			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		101.28845			101.26889			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.13555			100.11744			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		99.92134			99.90156			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		99.91918			99.89885			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		99.91917			99.89884			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.33500		103.97218		9.35500	103.87976			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		16.70874		100.00000	16.67136			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.70550		100.00000	11.67684			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		101.37393			101.35455			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.48500		103.32468		9.50500	103.20777			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		101.25028			101.22967			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.88391			100.86458			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.21648			100.19842			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		104.88671			104.86740			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		101.23691			101.21817			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		102.26501			102.24608			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	6.89500		101.38432		6.90000	101.36392			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		101.14189			101.12055			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
IVC049	On 21/11/2019	Spot Bond	0.00000		100.79876			100.77789			0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.50843			100.48789			0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		101.17486			101.15370			0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.94518			100.92582			0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		101.03218			101.01090			0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		100.47451			100.45546			0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000		99.99989			99.97929			0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000		101.18733			101.16782			0	0.00
IVC059	On 09/06/2016	Spot Bond	0.00000		100.35012			100.33115			0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		101.46867			101.44381			0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		101.24926			101.22830			0	720,000,000.00
JDG03	On 15/04/2016	Spot Bond	0.00000		101.38640			101.36479			0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		55.87162	100.00000	55.73627				0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		102.43061			102.40915			0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.41921			100.39936			0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.24816			100.22728			0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.39494			100.37447			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		91.45729	100.00000	91.22807				0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		102.76068			102.73760			0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.37391			101.34896			0	0.00
KW01	On 31/10/2027	Spot Bond	8.67000		138.23153	8.69000	138.01276				0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.05054			100.03194			0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.24241			100.22243			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LBK06	On 06/03/2017	Spot Bond	0.00000		100.49280			100.47428			0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.08312			100.06415			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		101.61608			101.59510			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.43500		97.91314		10.45500	97.81786			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		103.22004		9.71000	103.19301			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.21033			101.19007			600,000,000	200,000,000.00
LGL02	On 13/08/2017	Spot Bond	8.93500		100.39378		8.94500	100.35077			0	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.06500		98.30897		9.07500	98.26161			2,800,000,000	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	10.10500		99.62426		10.12500	99.52030			0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.33130			100.30915			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.33552			100.30667			0	0.00
LHL02	On 13/12/2015	Spot Bond	7.91500		101.60442		7.92000	101.58088			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.36494			100.33340			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.95546			100.92689			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.79581			100.77561			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.82601			100.80466			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.88529			100.86231			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.83691			100.81875			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.20694			100.18973			0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000		99.77363			99.75622			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000		99.41382			99.39658			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000		99.19649			99.17902			0	0.00
MAQ072	On 10/09/2015	Spot Bond	0.00000		98.64985			98.63208			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		102.11922			102.09762			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		102.13472			102.11299			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		102.33824			102.31276			0	0.00
MBC024	On 05/09/2015	Spot Bond	0.00000		98.75920			98.74172			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		99.97857			99.96073			0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.62685			100.60849			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		99.89502			99.87679			0	20,000,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.47534			100.45773			500,000,000	500,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.71840			100.69983			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		101.44829			101.42918			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.95366			100.93605			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.96900			100.95072			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.99077			100.97205			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.34030			100.32291			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		101.42474			101.40553			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		101.52293			101.50275			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		51.69915	100.00000	51.57391				0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		23.65831	100.00000	23.60037				0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		22.91369	100.00000	22.85757				0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		23.00463	100.00000	22.94828				0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		22.09184	100.00000	22.03833				0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		23.10812	100.00000	23.05214				0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		101.17149			101.15226			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.99500		101.85568	9.01500	101.76781				0	540,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBSA02	On 15/04/2019	Spot Bond	9.01500	101.38076		9.03500	101.29320			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	101.63453			101.61588			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	103.67904			103.65708			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	103.84325			103.82026			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.15000	102.42651		8.16000	102.39217			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.98500	100.82569		9.00500	105.40017			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.74000	101.03894		9.76000	105.90857			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.07694			100.00823			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.07964			100.01029			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.78500	101.76136		9.80500	101.66532			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.06500	102.64075		7.07000	102.62005			0	2,470,000,000.00
MIIL02	On 31/05/2017	Spot Bond	9.07500	100.10944		9.08500	100.06785			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.18749			100.16822			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.61500	104.67963		9.63500	104.56530			800,000,000	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.58314			100.56136			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	34.06464		100.00000	33.98212			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.77500	100.08718		8.78500	100.04632			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.01500	104.33910		7.02000	104.31886			0	0.00
MTN04	On 13/07/2017	Spot Bond	8.76500	107.08796		8.77500	107.04388			0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.09195		100.89771	7.07464			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.18362		100.61875	7.16612			0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N5A16		On 20/06/2016	Spot Bond	0.00000	100.32022			100.30317			0	0.00
N5B23		On 20/06/2023	Spot Bond	0.00000	100.34272			100.32434			0	0.00
N5C23		On 20/06/2023	Spot Bond	0.00000	100.34721			100.32856			400,000,000	200,000,000.00
N5D23		On 20/06/2023	Spot Bond	0.00000	100.39606			100.37451			0	0.00
N5E23		On 20/06/2023	Spot Bond	0.00000	100.43666			100.41269			0	0.00
N5F23U		On 20/06/2023	Spot Bond	100.00000	10.76615		100.00000	10.74008			0	0.00
N5G23U		On 20/06/2023	Spot Bond	100.00000	11.52640		100.00000	11.49848			0	0.00
NAM01		On 19/11/2022	Spot Bond	9.18000	95.97566		9.20000	95.84986			0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.76000	102.02786		7.77000	101.99626			0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.30500	99.07901		9.32500	98.97169			0	0.00
NBK12A		On 19/03/2021	Spot Bond	9.06500	103.88181		9.08500	103.76810			0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.51500	103.84547		9.53500	103.70144			0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	101.59276			101.57491			0	0.00
NBK14A		On 26/06/2021	Spot Bond	9.42500	99.41692		9.44500	99.30222			0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.63468			100.61702			0	0.00
NBK15A		On 11/02/2022	Spot Bond	9.66500	99.04181		9.68500	98.92220			0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	101.67196			101.65406			0	0.00
NBK16A		On 12/02/2025	Spot Bond	10.27000	98.47055		10.29000	98.32693			14,000,000,000	3,500,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	101.28242			101.26466			0	0.00
NBK17A		On 22/04/2026	Spot Bond	10.45000	98.54234		10.47000	98.38997			0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.65611			100.63866			0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.41500	100.01955		9.43500	99.91720			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	99.87409			99.80548			0	0.00
NBK19A	On 01/06/2022	Spot Bond	9.81500	99.77964		9.83500	99.65519			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	99.77934			99.76142			0	0.00
NBK20A	On 01/06/2026	Spot Bond	10.52000	99.66703		10.54000	99.51197			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.02002			100.00000			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.90271			100.88389			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000	100.91852			100.89931			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000	100.94292			100.92316			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000	100.97615			100.95610			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000	101.00982			100.98854			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000	101.46881			101.44622			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000	100.51383			100.49475			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.89500	103.68844		6.90000	103.66800			0	31,730,840,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.54713			100.52941			0	16,602,580,000.00
NBK3A	On 09/09/2019	Spot Bond	9.01500	111.50329		9.03500	111.40430			6,800,000,000	3,160,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.84500	38.22644		10.86500	38.15129			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.52418			101.50151			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.80500	103.49402		7.81500	103.46530			0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.01024			100.03692			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	97.09881			97.08034			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.50490			100.48543			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		101.26395			101.24346			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		101.25041			101.22980			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		93.57973			93.56062			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		99.86801			99.84935			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.92881			100.90793			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.08313			100.01294			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.07881			100.00966			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		102.31979			102.29926			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.07615			100.00762			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.07417			100.05708			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.07411			100.05704			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		101.14520			101.12609			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.08548			100.06556			0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.01500		106.50359		10.03500	106.35785			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.08495			100.06517			0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.05000		105.36924		10.07000	105.22057			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.08548			100.06556			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.07682			100.05907			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.12051			100.10028			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.08633			100.06620			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.08738			100.06699			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.49973			100.48029			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		101.65728			101.63659			0	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	7.00500	103.61943		7.01000	103.59868			0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	101.44064			101.41711			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	99.40433			99.38095			0	0.00
NED15	On 08/04/2024	Spot Bond	10.19500	103.91779		10.21500	103.77401			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.48295			100.45890			0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	101.67099			101.65188			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	101.71296			101.68879			0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	99.83194			101.43381			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	117.46558		9.44500	117.43612			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	100.67845			100.65477			4,760,000,000	2,380,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.32400		10.00000	110.29500			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.19000	170.53215		2.19000	170.44140			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.53000	112.26525		2.53000	112.20439			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000	186.31199		3.45000	186.21230			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.92000	108.46162		2.92000	108.39826			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.22000	140.57913		3.22000	140.50043			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.13000	152.14395		3.13000	152.05806			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.83500	106.00955		8.85500	105.90275			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.46500	104.75648		9.48500	104.65032			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.84515			100.82647			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.67642			100.65845			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.70016			100.68150			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.68594			100.66770			0	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	0.00000		100.72763			100.70819			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.66500		105.84999		9.68500	105.71960			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.71437			100.69531			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.70490			100.68611			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000		100.76824			100.74762			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.86500		104.75894		9.88500	104.65242			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.72384			100.70451			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.72858			100.70911			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000		100.80890			100.78711			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.90335			100.87883			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.84579			100.82294			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.74278			100.72290			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.78500		110.92480		8.80500	110.83693			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.51500		116.08922		9.53500	115.94635			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.08500		173.99323		2.08500	173.90115			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.42000		113.92446		10.44000	113.73645			1,240,000,000	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		101.52466			101.50589			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		101.28359			101.26555			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.10684			100.03741			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.45725			100.43799			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.63306			100.61336			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.70785			100.68491			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.86647			100.83771			0	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		17.53949		100.00000	17.49700			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		95.71032		100.00000	95.46300			0	0.00
OML01	On 27/10/2015	Spot Bond	6.90500		102.08460		6.91000	102.06404			1,000,000,000	506,200,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.65397			100.63236			0	0.00
OML03	On 27/11/2024	Spot Bond	9.98500		98.18157		10.00500	98.08660			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.15907			100.13759			0	0.00
OML05	On 19/03/2025	Spot Bond	10.14500		101.17683		10.16500	101.07653			300,000,000	1,650,000,000.00
OML06	On 19/03/2027	Spot Bond	10.69500		100.97550		10.71500	100.85371			3,000,000,000	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.27000		101.07647		11.29000	100.93144			2,000,000,000	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		37.62634		100.00000	37.53519			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		99.93000			99.88000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.32400		10.00000	110.29500			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		102.29616			102.27637			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.36673			100.34801			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		101.00860			100.99018			0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000		100.86408			100.84483			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.04634			100.02790			600,000,000	200,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.05785			100.03842			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		101.37437			101.35447			0	0.00
PPC004	On 30/06/2021	Spot Bond	9.71500		100.54234		9.73500	100.42618			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.16730			101.14846			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.19939			101.18000			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.21383			101.19419			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.24591			101.22572			0	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		101.38378			101.36123			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.41583			101.39272			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.29112			101.26942			600,000,000	200,000,000.00
R010P	On 21/12/2025	Spot Bond	8.09000		43.53364	8.11000	43.43655				0	0.00
R158	On 15/09/2015	Spot Bond	5.91500		105.36691	5.92000	105.34889				86,438,300,900	96,772,285,900.00
R158P	On 15/09/2015	Spot Bond	6.63500		98.54894	6.64500	98.52911				0	0.00
R159	On 15/09/2016	Spot Bond	6.73500		111.54968	6.74500	111.51736				08,057,042,600	17,307,054,800.00
R159P	On 15/09/2016	Spot Bond	6.56500		92.42122	6.57500	92.39406				0	0.00
R186	On 21/12/2026	Spot Bond	8.27000		116.47503	8.29000	116.28681				52,543,566,400	48,533,543,400.00
R187P	On 21/12/2026	Spot Bond	8.01000		40.57130	8.03000	40.47308				0	0.00
R188P	On 21/12/2027	Spot Bond	7.93000		37.86888	7.95000	37.76998				0	0.00
R197	On 07/12/2023	Spot Bond	1.68000		286.25555	1.68000	286.10715				34,447,878,600	26,736,078,700.00
R202	On 07/12/2033	Spot Bond	1.80000		234.44091	1.80500	234.15191				89,175,572,200	99,897,427,200.00
R2023	On 28/02/2023	Spot Bond	8.11500		100.41124	8.13500	100.27835				88,794,268,400	57,073,948,500.00
R203	On 15/09/2017	Spot Bond	7.21500		104.37977	7.22500	104.33917				51,160,538,500	52,228,363,700.00
R2030	On 31/01/2030	Spot Bond	8.65000		97.88193	8.66000	97.78014				10,384,376,800	58,388,358,700.00
R2032	On 31/03/2032	Spot Bond	8.75000		97.58471	8.76000	97.47761				79,495,449,800	69,082,443,300.00
R2037	On 31/01/2037	Spot Bond	8.86000		99.97534	8.86500	99.90495				88,173,063,100	20,771,068,000.00
R204	On 21/12/2018	Spot Bond	7.56500		101.41883	7.58500	101.33745				28,615,362,700	62,902,419,600.00
R2044	On 31/01/2044	Spot Bond	8.91000		101.86679	8.91500	101.79153				09,354,206,100	48,488,642,800.00
R2048	On 28/02/2048	Spot Bond	8.90000		101.19628	8.90500	101.12017				23,231,321,500	80,457,912,900.00
R207	On 15/01/2020	Spot Bond	7.78500		101.21971	7.80500	101.12383				33,694,031,100	47,335,565,400.00
R208	On 31/03/2021	Spot Bond	7.91500		96.27991	7.93500	96.17133				30,712,712,600	08,219,737,900.00

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	8.80500	77.30080	8.81000	77.24421	0.00	48,352,663,700	33,285,731,100.00			
R210	On 31/03/2028	Spot Bond	1.73000	177.01438	1.73000	176.92237	0.00	3,478,524,000	34,644,269,500.00			
R211	On 31/01/2017	Spot Bond	0.65000	134.54822	0.65000	134.48221	0.00	50,815,088,100	57,803,323,300.00			
R212	On 31/01/2022	Spot Bond	1.66000	139.35911	1.66000	139.28688	0.00	38,344,905,600	35,706,277,600.00			
R213	On 28/02/2031	Spot Bond	8.69000	87.90390	8.70000	87.80764	0.00	33,171,359,100	72,197,551,500.00			
R214	On 28/02/2041	Spot Bond	8.84000	78.46861	8.85000	78.36900	0.00	65,080,761,900	25,922,648,700.00			
R228C	On 15/09/2015	Spot Bond	6.63500	98.54894	6.64500	98.52911	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.55500	95.46160	6.56500	95.43819	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.56500	92.42122	6.57500	92.39406	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.57500	96.89318	6.58500	96.87167	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.55500	93.83638	6.56500	93.81086	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.61500	90.78008	6.62500	90.75086	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.19000	86.90883	7.20000	86.87538	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.24000	83.79228	7.25000	83.75588	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.57000	80.10014	7.59000	80.03777	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.55000	77.23079	7.57000	77.16326	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.53000	74.47859	7.55000	74.40632	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.52000	71.80725	7.54000	71.73068	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.74500	68.46128	7.76500	68.38135	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	7.72500	65.97862	7.74500	65.89527	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	7.83500	63.12359	7.85500	63.03764	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	7.80500	60.85781	7.82500	60.76913	0.00	0	0.00			
R341C	On 21/06/2022	Spot Bond	7.77500	58.69031	7.79500	58.59919	0.00	0	0.00			
R342C	On 21/12/2022	Spot Bond	7.74500	56.61638	7.76500	56.52306	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
R343C	On 21/06/2023	Spot Bond		7.70500	54.67355		7.72500	54.57822			0	0.00
R344C	On 21/12/2023	Spot Bond		7.66500	52.81776		7.68500	52.72063			0	0.00
R345C	On 21/06/2024	Spot Bond		8.21000	48.52760		8.23000	48.43322			0	0.00
R346C	On 21/12/2024	Spot Bond		8.17000	46.78432		8.19000	46.68888			0	0.00
R347C	On 21/06/2025	Spot Bond		8.13000	45.12103		8.15000	45.02469			0	0.00
R348C	On 21/12/2025	Spot Bond		8.09000	43.53364		8.11000	43.43655			0	0.00
R349C	On 21/06/2026	Spot Bond		8.05000	42.01828		8.07000	41.92057			0	0.00
R350C	On 21/12/2026	Spot Bond		8.01000	40.57130		8.03000	40.47308			0	0.00
R351C	On 21/06/2027	Spot Bond		7.97000	39.18925		7.99000	39.09064			0	0.00
R352C	On 21/12/2027	Spot Bond		7.93000	37.86888		7.95000	37.76998			0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	103.39095			103.36785			0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	104.03874			104.01404			0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	102.85852			102.83519			0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.38508			100.36261			0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	30.52380		100.00000	30.44986			0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	15.66396		100.00000	15.62559			0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	28.88562		100.00000	28.81564			0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	91.42219		100.00000	91.19976			0	0.00
RCSB5U	On 10/12/2016	Spot Bond		100.00000	39.78394		100.00000	39.68756			0	0.00
RCSB6U	On 31/03/2018	Spot Bond		100.00000	18.32773		100.00000	18.28235			300,000,000	100,000,000.00
RDF01U	On 04/09/2017	Spot Bond		100.00000	21.61166		100.00000	21.55408			0	0.00
RDF02U	On 04/12/2020	Spot Bond		100.00000	9.04806		100.00000	9.02185			0	0.00
RDF03U	On 04/04/2018	Spot Bond		100.00000	16.43210		100.00000	16.38832			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RDF04U	On 04/10/2018	Spot Bond	100.00000		13.31299		100.00000	13.27752			0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		10.24174		100.00000	10.21445			0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.32067			100.30092			0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.29395			100.22592			0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.64121			100.62124			300,000,000	100,000,000.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.67359			100.65253			0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.62354			100.60546			0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		101.83493			101.81541			0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.05849			100.03894			0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		100.57548			100.55807			0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		100.59955			100.58136			0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		100.79402			100.77329			0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		100.66186			100.64451			0	0.00
RED101	On 13/06/2017	Spot Bond	0.00000		100.56854			100.54304			0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		16.46838		100.00000	16.42848			96,250,000,000	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		11.55256		100.00000	11.52458			0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.57144		100.00000	9.54826			0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.84440		100.00000	8.82298			0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.84315			100.82470			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		101.67143			101.65172			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		101.12177			101.10123			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.41632			100.39694			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		101.76061			101.74047			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.61005			100.59050			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
RES30	On 07/03/2021	Spot Bond	0.00000		100.39330			100.37309			0	0.00	
RES31	On 02/10/2015	Spot Bond	0.00000		99.88438			99.86529			0	0.00	
RES32	On 20/10/2017	Spot Bond	0.00000		101.41472			101.39371			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		86.58310			86.52995			0	0.00	
RP006	On 30/04/2019	Spot Bond	0.00000		84.60575			84.56065			0	0.00	
RP007	On 30/04/2016	Spot Bond	0.00000		93.29218			93.22637			0	0.00	
RP008	On 30/04/2016	Spot Bond	0.00000		92.47951			92.41040			0	0.00	
RP013	On 27/09/2016	Spot Bond	0.00000		99.91398			99.88517			0	0.00	
RP014	On 27/09/2019	Spot Bond	0.00000		82.17403			82.13512			0	0.00	
RP016	On 10/12/2015	Spot Bond	0.00000		95.99490			95.94191			0	0.00	
RP018	On 12/02/2020	Spot Bond	12.35000		106.82498	12.35000	106.78962				0	0.00	
RP020	On 12/02/2020	Spot Bond	100.00000		15.21059	100.00000	15.17375				0	0.00	
RP026	On 13/06/2016	Spot Bond	0.00000		101.22999			101.20766			0	0.00	
RPP01U	On 31/08/2018	Spot Bond	100.00000		5.86550	100.00000	5.85144				0	0.00	
RPP04U	On 07/10/2016	Spot Bond	100.00000		39.86994	100.00000	39.77229				0	0.00	
RPP07U	On 31/01/2016	Spot Bond	100.00000		58.79116	100.00000	58.64874				0	0.00	
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.78310	100.00000	12.73643				0	0.00	
RPP09U	On 21/11/2016	Spot Bond	100.00000		43.05193	100.00000	42.94763				0	0.00	
RPS001	On 16/11/2022	Spot Bond	0.00000		101.76217			101.71217			0	0.00	
RPS002	On 30/04/2025	Spot Bond	0.00000		79.85063			79.80507			0	0.00	
RW21	On 21/04/2021	Spot Bond	9.21500		105.11507	9.23500	104.99875				0.00	2,760,000,000	1,680,000,000.00
RW23	On 10/12/2023	Spot Bond	9.56500		100.09286	9.58500	99.95338				0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RW28	On 10/12/2028	Spot Bond	9.95000	102.60020		9.96000	102.49856			0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	96.66890			96.59745			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.93500	104.73384		7.94500	104.69821			0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	110.32400		10.00000	110.29500			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.67046			100.64869			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.45500	101.08299		9.46500	101.03611			0	2,920,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	102.16579			102.14553			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	101.33089			101.31079			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	102.66390			102.64264			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.85228			100.82955			0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	101.44276			101.42071			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.63728			100.61222			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000	101.52813			101.50308			50,000,000	50,000,000.00
SBK22	On 28/05/2025	Spot Bond	0.00000	100.77031			100.74519			0	0.00
SBK23	On 28/05/2027	Spot Bond	11.71500	100.16790		11.73500	100.04427			0	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.06500	100.13721		9.08500	100.06503			4,740,000,000	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.40500	105.02414		7.41000	105.00202			0	0.00
SBN29	On 15/09/2015	Spot Bond	8.05500	104.87530		8.06500	104.85025			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.16500	105.07920		7.17000	105.05773			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.61500	101.56413		8.62500	101.52108			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.31000	105.04593		7.31500	105.02406			0	0.00
SBN35	On 15/09/2015	Spot Bond	8.09500	104.86616		8.10500	104.84100			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.22678			100.20777			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	99.85795			99.83745			0	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	8.26500		103.57348		8.27500	103.53041			0	240,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000		101.56182			101.54360			0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.08113			100.01198			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		101.16194			101.18767			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.67500		102.33785		9.69500	102.22081			0	300,000,000.00
SBS20	On 15/05/2026	Spot Bond	10.17000		100.34598		10.19000	100.18982			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.96500			100.94324			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.84308			100.82386			0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		101.84076			101.82139			0	0.00
SBS25	On 24/05/2019	Spot Bond	9.14500		99.89357		9.16500	99.80507			0	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		25.72970		100.00000	25.67213			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.65500		106.24440		9.67500	106.09912			0	2,570,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		101.02291			101.00419			0	0.00
SBS29	On 12/06/2019	Spot Bond	9.16500		98.77675		9.18500	98.68796			0	0.00
SBS3	On 25/05/2026	Spot Bond	10.18000		87.82997		10.20000	87.68798			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		99.77555			99.75706			0	0.00
SBS31	On 27/06/2027	Spot Bond	9.92000		99.43252		9.94000	99.26894			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.13650			100.11825			0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.14027			100.12148			0	0.00
SBS34	On 19/09/2024	Spot Bond	10.07000		102.86390		10.09000	102.71789			2,900,000,000	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		101.17147			101.15224			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		101.20302			101.18324			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.18500		98.79604		9.20500	98.69996			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS38	On 29/01/2025	Spot Bond	10.37000		96.03649		10.39000	95.89622			6,000,000,000	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.84000		95.76038		10.85000	95.66445			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.61500		96.17808		9.63500	96.06253			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.56500		103.41321		7.57500	109.07792			0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.29000		274.29985		2.29000	274.15313			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.26000		133.27948		1.26000	133.21187			2,068,000,000	1,034,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		22.01239		100.00000	21.95906			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		101.51517			101.49544			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		33.65402		100.00000	33.57250			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.92000		131.92472		1.92000	131.85540			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.47890		6.50000	101.46117			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.21799			101.19815			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		99.94043			99.92044			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.35784			101.33814			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.71500		99.99266		8.72500	99.95114			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.97921			100.95853			0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.78913			101.76892			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.08126			100.06240			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		35.93172		100.00000	35.84467			0	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/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.32400		10.00000	110.29500				0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.29764			100.27793				0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.25416			100.23459				0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		40.66304		100.00000	40.56453				0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		46.74773		100.00000	46.63449				0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		40.88981		100.00000	40.79076				0	0.00
SHS19	On 10/09/2017	Spot Bond	9.55500		104.13148		9.56500	104.08539				0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		101.52367			101.50104				0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.71904			100.69794				0	0.00
SHS26	On 29/06/2020	Spot Bond	100.00000		0.00000		100.00000	100.00000				0	0.00
SLI2	On 15/08/2016	Spot Bond	7.98500		105.23665		7.99500	105.20302			0.00	2,280,000,000	1,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.31500		101.48768		9.33500	101.40928			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.61500		101.56413		8.62500	101.52108			0.00	8,040,000,000	4,020,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.75007			100.73056			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.78114			100.76285			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.14751			101.12835			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.71671			100.69784			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.73599			100.71658			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.67672			100.65473			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.31500		101.19200		8.32500	101.15979			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.61822			101.59884			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		101.49042			101.46969			0.00	0	120,000,000.00
SSA06	On 16/04/2020	Spot Bond	9.50500		96.06846		9.52500	95.97088			0.00	4,000,000,000	2,140,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SSN001	On 01/03/2017	Spot Bond	0.00000		100.56312			100.54214			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		99.99987			99.97887			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.30413			101.28295			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.48500		89.65486		9.50500	89.55146			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.48500		89.65486		9.50500	89.55146			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.20500		96.09746		9.22500	96.00377			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.17559			100.15515			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.09500		102.59821		8.10500	102.55605			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.42000		113.32974		2.42000	113.26865			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.87500		97.53167		8.89500	97.45059			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		100.71105		8.50000	100.68803			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	10.31000		101.40207		10.33000	101.24029			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.48279			100.46425			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.56000		75.22672		10.57000	75.14544			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		101.42952			101.40794			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		101.44305			101.42280			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.02035			99.99983			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		101.61276			101.59004			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		99.92263			99.89694			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.67991			100.65975			0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000		100.19504			100.17498			0.00	0	0.00
SSN034	On 02/06/2020	Spot Bond	0.00000		100.54038			100.51939			0.00	0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		98.89255			98.87439			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
SY1235	On 21/07/2015	Spot Bond		0.00000	99.56203			99.54451			0	0.00
SY1237	On 28/07/2015	Spot Bond		0.00000	98.98074			98.99832			0	0.00
SY1238	On 28/07/2015	Spot Bond		0.00000	98.98038			98.99796			0	0.00
SY1239	On 04/08/2015	Spot Bond		0.00000	99.08502			99.10261			0	0.00
SY1240	On 14/08/2015	Spot Bond		0.00000	99.13172			99.11400			0	0.00
SY1241	On 18/08/2015	Spot Bond		0.00000	99.06619			99.04857			0	0.00
SY1242	On 17/08/2015	Spot Bond		0.00000	99.07839			99.06067			0	0.00
SY1243	On 17/08/2015	Spot Bond		0.00000	99.08101			99.06334			0	0.00
SY1244	On 18/08/2015	Spot Bond		0.00000	99.06067			99.04295			0	0.00
SY1246	On 21/08/2015	Spot Bond		0.00000	99.00750			98.98978			0	0.00
SY1247	On 28/08/2015	Spot Bond		0.00000	98.88210			98.86436			0	0.00
SY1248	On 08/09/2015	Spot Bond		0.00000	98.68000			98.66216			0	0.00
SY1249	On 10/09/2015	Spot Bond		0.00000	98.65196			98.63423			0	0.00
SY1250	On 16/09/2015	Spot Bond		0.00000	98.55583			98.53822			0	0.00
SY1251	On 22/07/2015	Spot Bond		0.00000	99.45084			99.44415			0	0.00
SZ18	On 30/09/2015	Spot Bond		6.37500	104.49787		6.38000	104.47856			0	0.00
SZ25	On 30/09/2025	Spot Bond		8.92000	102.64548		8.94000	102.48793			0	0.00
T12A10	On 21/02/2048	Spot Bond		0.00000	100.73117			100.71190			0	0.00
T12A11	On 21/02/2048	Spot Bond		0.00000	100.78422			100.76376			0	0.00
T12A12	On 21/02/2048	Spot Bond		9.43500	99.49899		9.45500	96.57018			0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	58.88810		100.00000	58.74543			0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	101.28700			101.26792			900,000,000	300,000,000.00
TFS112	On 02/05/2016	Spot Bond		0.00000	101.02112			101.00290			0	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	100.48533			100.46666			0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.07428			100.00622			0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.07808			100.00912			0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	100.69719						0	0.00
TFS131	On 20/11/2015	Spot Bond		100.00000	85.52490		100.00000	85.40758			0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	102.19718			102.15995			0	0.00
TFS133	On 28/07/2016	Spot Bond		0.00000	101.11708			101.09859			0	0.00
TFS134	On 28/04/2016	Spot Bond		0.00000	101.10596			101.08733			0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	101.13537			101.11709			0	0.00
TFS84	On 28/07/2016	Spot Bond		7.98500	104.29996		7.99500	104.26707			0	400,000,000.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	101.36017			101.34005			0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	101.39652			101.37584			0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	103.43108		7.83000	103.40913			0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	101.34017			101.32036			0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	101.38561			101.36510			0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	103.50173			103.47931			0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	101.34017			101.32036			0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	101.38561			101.36510			0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	103.13811		7.16000	103.11807			0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	101.47464			101.45276			0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	101.46737			101.44560			0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	101.64163			101.61718			0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	101.61805			101.59397			0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	102.32926			102.29415			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	0.00000		102.24801			102.21417			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		101.33836			101.31857			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		101.39652			101.37584			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.82444		8.73000	103.79993			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		101.08101			101.06106			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		101.38561			101.36510			0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.03500		101.40176		9.05500	101.32523			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.91114			100.89094			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		101.40396			101.38312			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		101.47827			101.45633			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		101.45830			101.43666			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		101.46973			101.44789			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		101.63800			101.61362			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		101.63075			101.60646			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		101.58661			101.56299			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		102.20284			102.16971			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		102.21008			102.17682			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		102.19764			102.16474			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.72153			100.70253			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.74563			100.72595			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.38500		102.41803		9.40500	102.32482			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.73117			100.71190			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.76489			100.74467			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.29500		100.37428		9.31500	100.28246			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12A7	On 21/08/2019	Spot Bond		0.00000	100.74526			100.72589			0	0.00
TH12A8	On 21/08/2019	Spot Bond		0.00000	100.78422			100.76376			0	0.00
TH12A9	On 21/02/2048	Spot Bond		9.40500	99.24135		9.42500	99.15186			0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.80820			100.78675			0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.80820			100.78675			0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	100.82801			100.80632			0	0.00
TH12B4	On 21/02/2048	Spot Bond		0.00000	100.82801			100.80632			0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.88503			100.86141			0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.88503			100.86141			0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	100.90578			100.88191			0	0.00
TH12C4	On 21/02/2048	Spot Bond		0.00000	100.90481			100.88097			0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	101.19527			101.16285			0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	101.19527			101.16285			0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	101.40958			101.37693			0	0.00
TH12D4	On 21/02/2048	Spot Bond		0.00000	101.21489			101.18233			0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	101.40579			101.38492			0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.84442		101.06155	6.82750			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	101.56567			101.54614			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.37838			101.35792			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.75121			101.73138			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.37838			101.35792			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.39665			101.37592			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.40579			101.38492			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.36742			101.34713			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.39665			101.37592			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.49712			101.47487			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.49712			101.47487			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.49712			101.47487			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.64320			101.61874			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.67971			101.65469			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.63408			101.60975			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	102.36343			102.32801			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.40896			102.37284			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.39075			102.35491			0	0.00
TL20	On 22/02/2020	Spot Bond	9.66500	88.69195		9.68500	88.60352			200,000,000	100,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	110.32400		10.00000	110.29500			0	0.00
TN17	On 14/11/2017	Spot Bond	8.31500	103.04835		8.32500	103.00401			21,900,000,000	12,000,000,000.00
TN20	On 17/09/2020	Spot Bond	9.64500	106.29720		9.66500	106.18758			34,010,000,000	13,585,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.72366		100.00000	1.71944			0	0.00
TN23	On 06/11/2023	Spot Bond	9.85500	106.76996		9.87500	106.62599			22,540,000,000	9,370,000,000.00
TN25	On 19/08/2025	Spot Bond	10.03000	99.98140		10.05000	99.83171			28,600,000,000	19,147,265,000.00
TN27	On 14/11/2027	Spot Bond	10.07000	92.84363		10.09000	92.68728			13,270,000,000	10,230,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TN30	On 09/10/2030	Spot Bond	10.44000		102.65851		10.45000	102.55415			0.00	16,440,000,000	23,720,000,000.00
TN40	On 09/10/2040	Spot Bond	10.76500		102.12706		10.77500	102.01160			0.00	15,680,000,000	24,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.32073			100.30232			0.00	8,800,000,000	4,250,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.58151			100.56222			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.87414			100.85458			0.00	7,340,000,000	3,670,000,000.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.89583			100.87574			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.89803			100.87789			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		101.00485			100.98214			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		101.22622			101.19817			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.89696			100.87685			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.32400		10.00000	110.29500			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		101.61089			101.59149			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		101.64371			101.62388			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		101.46709			101.44859			0.00	300,000,000	100,000,000.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		101.24162			101.22167			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.88941		10.00000	99.86178			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.89216		9.75000	99.86522			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.89384		100.00000	9.86748			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		102.01633			101.99786			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		102.13800			102.11829			0.00	0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		7.87128		100.00000	7.85220			0.00	0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		8.38583		100.00000	8.36552			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		102.20550			102.18510			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	
TRAB2U	On 14/06/2024	Spot Bond			100.00000		8.69457		100.00000	8.67350			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond			0.00000		102.21899			102.19844			0.00	0	0.00
TRAC2U	On 14/06/2024	Spot Bond			100.00000		8.95185		100.00000	8.93016			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond			0.00000		102.59553			102.57113			0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond			100.00000		12.09065		100.00000	12.06136			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond			0.00000		103.42132			103.38834			0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond			100.00000		15.53819		100.00000	15.50054			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond			100.00000		13.08916		100.00000	13.05745			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond			0.00000		99.75795			99.73933			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond			0.00000		99.50630			99.48801			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond			0.00000		99.24326			99.22481			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond			0.00000		98.97268			98.95400			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond			0.00000		98.70708			98.68834			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond			0.00000		103.89897			103.86037			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond			0.00000		102.70866			102.67051			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond			0.00000		97.65270			97.63392			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond			0.00000		97.16587			97.14735			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond			0.00000		96.84892			96.83005			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond			0.00000		96.15512			96.13672			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond			0.00000		95.93056			95.91231			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond			0.00000		95.58726			95.56864			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond			0.00000		95.26886			95.25001			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond			0.00000		94.90365			94.88442			0.00	0	0.00
TSP187	On 25/06/2015	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSP188	On 31/03/2016	Spot Bond	0.00000		94.63447			94.61524			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000		97.47753			97.45938			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000		93.87987			93.86080			0	0.00
TSP191	On 26/05/2016	Spot Bond	0.00000		93.55178			93.53254			0	0.00
TSP192	On 09/06/2016	Spot Bond	0.00000		93.20630			93.18684			0	0.00
TSP193	On 23/06/2016	Spot Bond	100.00000		50.19026	100.00000	100.00000				0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.13526	100.00000	14.10101				0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		102.68274			102.66411			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		100.07152			100.05509			0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000		101.31943			101.30160			0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000		101.28377			101.26594			0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000		101.24811			101.23028			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000		101.23962			101.22125			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000		101.19462			101.17679			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000		101.14271			101.12485			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000		100.84924			100.83149			0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000		100.70253			100.68452			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000		100.57205			100.55418			0	0.00
TWC101	On 26/08/2015	Spot Bond	0.00000		100.43285			100.41482			0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000		100.54041			100.52240			0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000		100.56884			100.55165			0	300,000,000.00
TWC104	On 16/07/2015	Spot Bond	0.00000		100.06992			100.05244			0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		101.42974			101.40988			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWCJ19	On 26/08/2015	Spot Bond	0.00000	100.47888			100.45893			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000	101.31336			101.29512			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000	100.44075			100.42238			0	0.00
UG21	On 02/03/2021	Spot Bond	9.31500	109.35182		9.33500	109.23469			0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000	7.68172		100.00000	7.66635			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000	7.61255		100.00000	7.57993			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	7.50442		100.00000	7.48939			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000	7.52611		100.00000	7.49386			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	102.95670			102.93712			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000	100.91118			100.89137			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000	83.90805		100.00000	83.71560			0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000	101.80330			101.78348			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000	100.01975			100.00000			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	101.03563			101.01560			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	101.03704			101.01698			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	99.94364			99.92473			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	99.94210			99.92265			0.00	5,200,000,000 2,600,000,000.00
VKE06	On 08/05/2018	Spot Bond	0.00000	101.01974			101.00004			0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000	100.37621			100.35680			0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	7.21238		100.00000	7.19794			0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000	7.29111		100.00000	7.25988			0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	7.03507		100.00000	7.02099			0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000	7.20467		100.00000	7.17381			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00032		100.00000	0.00032			0	0.00	
WS04	On 30/05/2016	Spot Bond	7.12500		105.64209		7.13500	105.61280			4,800,000,000	8,900,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.19000		245.11450		1.19000	244.99061			0	0.00	
WSP2	On 28/05/2017	Spot Bond	7.71500		102.95239		7.72500	102.91337			600,000,000	27,800,992,700.00	
WSP3	On 28/05/2019	Spot Bond	8.12000		103.60289		8.14000	103.51323			0	0.00	
WSP4	On 28/05/2020	Spot Bond	8.41000		103.03521		8.43000	102.93172			0	0.00	
WSP5	On 28/05/2021	Spot Bond	8.61500		102.45355		8.63500	102.33780			0	2,825,000,000.00	
Z014	On 30/06/2015	Spot Bond	5.86500		99.93577		5.87000	99.91965			0	0.00	
Z020	On 19/10/2015	Spot Bond	5.79500		98.20692		5.80000	98.19007			0	0.00	
Z071	On 01/07/2015	Spot Bond	5.86500		99.91972		5.87000	99.90360			0	0.00	
Z083	On 30/09/2019	Spot Bond	7.51000		73.04242		7.53000	72.96780			0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000		75.88358		100.00000	75.72614			0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000		42.46610		100.00000	42.38553			0	0.00	
Total for j-Bonds :											0.00	9,091,194,600	27 154 123 980.00
Grand Total:											0.00	9,091,252,435	27 157 348 674.00