



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: 26/05/2015

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 26/05/2015	Any day expiry	12.03250	12.03250	11.95690	11.95690			15.63	0.00	14,000	0.00	
\$ / R	On 27/05/2015	Any day expiry	12.05700	12.05700	11.95690	11.95690			15.63	0.00	18	4,752.00	
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	0.00000	0.00000	0.00780	0.00001	0.000	19.69	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	0.00000	0.00000	0.00930	0.00001	0.000	20.81	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	0.00000	0.00000	0.01290	0.00001	0.000	23.40	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	161.70760	0.16171	84.09150	0.08409	161.708	18.50	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	5.28610	0.00529	3.60440	0.00360	5.286	18.47	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	0.00000	0.00000	0.00000	0.00000	0.000	26.13	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry			12.06710	12.06710	11.96890	11.96890		14.10	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	11.95	Call	172.22190	0.17222	112.90720	0.11291	172.222	14.56	0.00	0	10,000.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	31.41830	0.03142	17.24210	0.01724	31.418	15.45	0.00	0	10,000.00
\$ / R	On 04/06/2015	Any day expiry			12.06910	12.06910	11.97090	11.97090		14.24	0.00	0	0.00
\$ / R	On 04/06/2015	Any day expiry	11.60	Put	7.42800	0.00743	14.31620	0.01432	7.428	16.07	0.00	0	5,500.00
\$ / R	On 04/06/2015	Any day expiry	12.45	Call	17.22150	0.01722	8.79590	0.00880	17.222	16.33	0.00	0	5,500.00
\$ / R	On 08/06/2015	Any day expiry			12.07720	12.07720	11.97890	11.97890		14.11	0.00	0	0.00
\$ / R	On 08/06/2015	Any day expiry	12.01	Put	96.87000	0.09687	144.53980	0.14454	96.870	14.08	0.00	0	2,000.00
\$ / R	On 09/06/2015	Any day expiry			12.07930	12.07930	11.98090	11.98090		14.21	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.08530	12.08530	11.98690	11.98690		14.26	0.00	22,507	903,844.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	0.41720	0.00042	0.59690	0.00060	0.417	19.93	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	0.45320	0.00045	0.64920	0.00065	0.453	19.80	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	0.55800	0.00056	0.80140	0.00080	0.558	19.50	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	0.98270	0.00098	1.43240	0.00143	0.983	17.99	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	1.04040	0.00104	1.53210	0.00153	1.040	17.81	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	3.16100	0.00316	5.49930	0.00550	3.161	14.57	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	611.05750	0.61106	518.81110	0.51881	611.058	13.68	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	592.00630	0.59201	500.52850	0.50053	592.006	13.70	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	6.70630	0.00671	13.62850	0.01363	6.706	13.70	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	498.92590	0.49893	412.34680	0.41235	498.926	13.80	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	18.81330	0.01881	33.78180	0.03378	18.813	13.85	0.00	110	0.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	454.11330	0.45411	370.68180	0.37068	454.113	13.85	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	39.74070	0.03974	65.01860	0.06502	39.741	13.98	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	44.10310	0.04410	71.21080	0.07121	44.103	14.00	0.00	0	1,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.93	Call	236.70320	0.23670	178.39250	0.17839	236.703	14.13	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	108.53500	0.10854	156.02840	0.15603	108.535	14.20	0.00	0	34,801.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Call	193.83500	0.19384	142.92840	0.14293	193.835	14.20	0.00	0	11,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	117.24580	0.11725	167.45180	0.16745	117.246	14.22	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	171.68780	0.17169	126.19110	0.12619	171.688	14.24	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	130.91720	0.13092	94.30840	0.09431	130.917	14.60	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.15	Call	123.07640	0.12308	88.22890	0.08823	123.076	14.69	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	75.96380	0.07596	52.51790	0.05252	75.964	15.34	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	54.21660	0.05422	36.59260	0.03659	54.217	15.78	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	38.34590	0.03835	25.26290	0.02526	38.346	16.21	0.00	0	31,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	453.04590	0.45305	538.36290	0.53836	453.046	16.21	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	31.05080	0.03105	20.15960	0.02016	31.051	16.48	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	26.94890	0.02695	17.32530	0.01733	26.949	16.65	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	24.22220	0.02422	15.33050	0.01533	24.222	16.78	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	920.88730	0.92089	1,016.27720	1.01628	920.887	18.26	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	6.18730	0.00619	3.17720	0.00318	6.187	18.26	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	2.75140	0.00275	1.23860	0.00124	2.751	19.13	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	2.46640	0.00247	1.13230	0.00113	2.466	19.25	0.00	110	0.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,167.16640	1.16717	1,264.23230	1.26423	1,167.166	19.25	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	1.27900	0.00128	0.62630	0.00063	1.279	20.32	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	1.13410	0.00113	0.56330	0.00056	1.134	20.52	0.00	0	51,500.00
\$ / R	On 25/06/2015	Any day expiry			12.11170	12.11170	12.01280	12.01280		14.22	0.00	1,074	1,300.00
\$ / R	On 26/06/2015	Any day expiry			12.11370	12.11370	12.01480	12.01480		14.24	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	1.25120	0.00125	1.77150	0.00177	1.251	16.08	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	5.19160	0.00519	7.36520	0.00737	5.192	14.78	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	91.92150	0.09192	70.28060	0.07028	91.921	15.66	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.04530	0.00005	0.03790	0.00004	0.045	25.98	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.12180	12.12180	12.02280	12.02280		14.11	0.00	0	16,162.00
\$ / R	On 06/07/2015	Any day expiry			12.13400	12.13400	12.03490	12.03490		14.19	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	142.91400	0.14291	115.03930	0.11504	142.914	15.05	0.00	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry			12.14830	12.14830	12.04890	12.04890		14.15	0.00	15	2,492.00
\$ / R	On 29/07/2015	Any day expiry			12.18090	12.18090	12.08110	12.08110		14.27	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	6.58820	0.00659	8.69010	0.00869	6.588	14.64	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	18.44240	0.01844	25.36630	0.02537	18.442	13.81	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	132.49530	0.13250	112.06080	0.11206	132.495	15.98	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	7.99060	0.00799	6.90960	0.00691	7.991	30.23	0.00	0	300.00
\$ / R	On 25/08/2015	Any day expiry			12.23620	12.23620	12.13510	12.13510		14.34	0.00	0	0.00
\$ / R	On 25/08/2015	Any day expiry	12.17	Call	379.08860	0.37909	330.94610	0.33095	379.089	14.19	0.00	0	8,000.00
\$ / R	On 27/08/2015	Any day expiry			12.24030	12.24030	12.13910	12.13910		14.36	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	14.60300	0.01460	18.20140	0.01820	14.603	14.43	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	33.33010	0.03333	42.98400	0.04298	33.330	13.73	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	154.25070	0.15425	135.38150	0.13538	154.251	16.66	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	17.65340	0.01765	14.65820	0.01466	17.653	29.50	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.24880	12.24880	12.14760	12.14760		14.32	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.27020	12.27020	12.16880	12.16880		14.52	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.27880	12.27880	12.17730	12.17730		14.37	0.00	6,777	204,609.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	12.39530	0.01240	14.84120	0.01484	12.395	14.94	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,692.25620	1.69226	1,593.41470	1.59341	1,692.256	14.84	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	28.87830	0.02888	35.08240	0.03508	28.878	13.93	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,308.83720	1.30884	1,214.10930	1.21411	1,308.837	13.88	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	30.03720	0.03004	36.80930	0.03681	30.037	13.88	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,152.92880	1.15293	1,061.88210	1.06188	1,152.929	13.67	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	47.30710	0.04731	58.35640	0.05836	47.307	13.65	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	51.83870	0.05184	63.71980	0.06372	51.839	13.62	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	57.99950	0.05800	70.98350	0.07098	57.999	13.58	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	90.72970	0.09073	109.12480	0.10912	90.730	13.42	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	98.37290	0.09837	117.94400	0.11794	98.373	13.39	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	789.57580	0.78958	712.14440	0.71214	789.576	13.35	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	110.77580	0.11078	134.84440	0.13484	110.776	13.35	0.00	40	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	115.17110	0.11517	140.99350	0.14099	115.171	13.33	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	169.65890	0.16966	204.45310	0.20445	169.659	13.58	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	527.80120	0.52780	469.57400	0.46957	527.801	13.93	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	249.00120	0.24900	292.27400	0.29227	249.001	13.93	0.00	0	42,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	505.84870	0.50585	449.29870	0.44930	505.849	14.00	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	484.61350	0.48461	429.72760	0.42973	484.613	14.07	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	474.26160	0.47426	420.20320	0.42020	474.262	14.11	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	459.06740	0.45907	406.23810	0.40624	459.067	14.16	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	425.13650	0.42514	376.86720	0.37687	425.137	14.28	0.00	40	840.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	411.24010	0.41124	365.19850	0.36520	411.240	14.33	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	310.83650	0.31084	275.43470	0.27543	310.837	15.12	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	229.26400	0.22926	202.87900	0.20288	229.264	16.02	0.00	0	1,600.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	178.68830	0.17869	158.27830	0.15828	178.688	16.86	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	177.03500	0.17703	156.81200	0.15681	177.035	16.89	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	172.18340	0.17218	152.51610	0.15252	172.183	16.99	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	131.67840	0.13168	116.65790	0.11666	131.678	17.96	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	81.01380	0.08101	72.08480	0.07208	81.014	19.87	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	65.33860	0.06534	58.33040	0.05833	65.339	20.83	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	54.36140	0.05436	48.68950	0.04869	54.361	21.71	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.30890	12.30890	12.20710	12.20710		14.52	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	25.12240	0.02512	29.58940	0.02959	25.122	14.38	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	49.13360	0.04913	59.19270	0.05919	49.134	13.70	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	83.01010	0.08301	98.79460	0.09879	83.010	13.54	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	175.29240		0.17529		156.28300	0.15628	175.292	17.46		0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	100.39660		0.10040		89.64980	0.08965	100.397	19.70		0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	29.23940		0.02924		23.80620	0.02381	29.239	28.55		0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.31310		12.31310		12.21130	12.21130		14.55		0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.37330		12.37330		12.27080	12.27080		14.81		0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	36.22220		0.03622		40.60350	0.04060	36.222	14.46		0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	61.76770		0.06177		73.03500	0.07303	61.768	13.62		0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	193.43930		0.19344		174.29910	0.17430	193.439	18.19		0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	43.77790		0.04378		37.80000	0.03780	43.778	27.94		0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.43340		12.43340		12.33030	12.33030		14.90		0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	45.89160		0.04589		49.61670	0.04962	45.892	14.46		0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	73.80120		0.07380		84.31440	0.08431	73.801	13.64		0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	207.15440		0.20715		187.61250	0.18761	207.154	18.85		0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	49.45580		0.04946		40.74620	0.04075	49.456	27.73		0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.46200		12.46200		12.35890	12.35890		14.85		0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.46870		12.46870		12.36550	12.36550		14.85		2,112	95,714.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,580.01390		1.58001		1,482.03780	1.48204	1,580.014	14.07		0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	61.31390		0.06131		66.53780	0.06654	61.314	14.07		0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,534.12980		1.53413		1,436.64950	1.43665	1,534.130	13.96		0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,353.35670		1.35336		1,262.55600	1.26256	1,353.357	13.50		0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,187.67140		1.18767		1,101.03470	1.10103	1,187.671	13.48		0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	165.33560		0.16534		187.06750	0.18707	165.336	13.45		0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	202.82100		0.20282		228.43660	0.22844	202.821	13.43		0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	217.56790		0.21757		248.53660	0.24854	217.568	13.43		0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	253.33220		0.25333		291.58020	0.29158	253.332	13.54		0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	296.68720		0.29669		338.33520	0.33834	296.687	13.78		0	111,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.04	Call	743.76290		0.74376		0.00000	0.00000	743.763	13.87		1,312	1,312.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	712.41710		0.71242		654.18530	0.65419	712.417	14.01		0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	687.27240		0.68727		630.66410	0.63066	687.272	14.13		0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	383.80110		0.38380		350.61010	0.35061	383.801	16.36		0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	360.28930		0.36029		329.05260	0.32905	360.289	16.64		0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	338.68870		0.33869		309.21050	0.30921	338.689	16.91		0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	293.50320		0.29350		267.74880	0.26775	293.503	17.58		0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	283.51610		0.28352		258.59090	0.25859	283.516	17.75		0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	177.90920		0.17791		161.51500	0.16151	177.909	20.04		0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	143.44860		0.14345		131.81210	0.13181	143.449	21.25		0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	136.65930		0.13666		130.15210	0.13015	136.659	21.63		0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	136.27800		0.13628		129.81340	0.12981	136.278	21.77		0	56,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	131.32670		0.13133		125.56600	0.12557	131.327	25.51		0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.49110		12.49110		12.38760	12.38760		14.92		0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	52.87270		0.05287		56.88040	0.05688	52.873	14.36		0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	82.81970		0.08282		90.20200	0.09020	82.820	13.61		0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	213.26480		0.21326		194.10140	0.19410	213.265	19.36		0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	51.30460		0.05130		42.03810	0.04204	51.305	27.25		0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.60960		12.60960		12.50490	12.50490		15.00		0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	181.90310		0.18190		203.38750	0.20339	181.903	13.31		0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	199.28640		0.19929		188.22310	0.18822	199.286	22.44		0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.67270		12.67270		12.56740	12.56740		15.08		0	272.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future			12.67960		12.67960		12.57420	12.57420		15.07	0.00	50	5,292.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	97.36110		0.09736		101.53890	0.10154	97.361	13.78	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	176.90960		0.17691		194.82470	0.19482	176.910	13.25	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	246.93030		0.24693		270.89680	0.27090	246.930	13.37	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	256.40540		0.25641		281.15320	0.28115	256.405	13.39	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	282.83420		0.28283		310.46900	0.31047	282.834	13.43	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	296.68250		0.29668		328.51830	0.32852	296.683	13.44	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	365.40710		0.36541		405.91350	0.40591	365.407	13.74	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	378.98420		0.37898		349.76450	0.34976	378.984	18.27	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	325.37600		0.32538		300.11500	0.30012	325.376	19.11	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	292.33390		0.29233		269.56530	0.26957	292.334	19.75	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	231.41980		0.23142		222.02800	0.22203	231.420	23.44	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	226.09160		0.22609		201.04970	0.20105	226.092	26.35	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	33.76610		0.03377		28.17200	0.02817	33.766	26.35	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.87650		12.87650		12.76940	12.76940		15.52	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.88500		12.88500		12.77780	12.77780		15.63	0.00	0	1,300.00
\$ / R	On 15/09/2016	Any day expiry			13.08560		13.08560		12.97620	12.97620		16.05	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.09420		13.09420		12.98470	12.98470		16.05	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.27770		13.27770		13.16620	13.16620		16.24	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.28840		13.28840		13.17670	13.17670		16.33	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.08530		12.08530		11.98690	11.98690		14.26	0.00	108	714.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.27880		12.27880		12.17730	12.17730		14.37	0.00	23	244.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.46870		12.46870		12.36550	12.36550		14.85	0.00	0	24.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.67960		12.67960		12.57420	12.57420		15.07	0.00	0	31.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.58650		18.58650		18.53510	18.53510		12.70	0.00	210	29,021.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	1.06540		0.00107		1.70980	0.00171	1.065	16.21	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	4.59520		0.00460		4.07590	0.00408	4.595	16.30	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.87100		18.87100		18.81640	18.81640		13.48	0.00	10	3,338.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	207.28290		0.20728		212.20960	0.21221	207.283	13.16	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	255.79520		0.25580		262.55750	0.26256	255.795	13.22	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	382.81110		0.38281		394.30940	0.39431	382.811	13.35	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	152.66680		0.15267		140.76100	0.14076	152.667	15.65	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.15440		19.15440		19.09830	19.09830		13.85	0.00	0	9,397.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	246.05780		0.24606		246.14520	0.24615	246.058	13.05	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	428.34800		0.42835		405.07100	0.40507	428.348	15.42	0.00	0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	346.31460		0.34631		327.09320	0.32709	346.315	16.03	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.47370		19.47370		19.41540	19.41540		14.10	0.00	0	2,035.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09820		0.09820		0.09868	0.09868		11.93	0.00	0	11,732.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.09990		0.09990		0.10037	0.10037		12.64	0.00	0	7.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10162		0.10162		0.10209	0.10209		14.52	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.14740		13.14740		13.12840	13.12840		12.50	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	0.03000		0.00003		0.03160	0.00003	0.030	20.93	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.17300		13.17300		13.15400	13.15400		13.21	0.00	939	149,376.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	1.75390		0.00175		2.57830	0.00258	1.754	14.98	0.00	0	27,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	12.34770		0.01235	16.17700	0.01618	12.348	13.08	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	298.69220		0.29869	314.95770	0.31496	298.692	14.01	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	17.29330		0.01729	16.38250	0.01638	17.293	15.22	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	3.24420		0.00324	3.20270	0.00320	3.244	16.63	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	0.10330		0.00010	0.10150	0.00010	0.103	21.82	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.40360		13.40360	13.38150	13.38150		13.47	0.00	380	25,958.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	116.17720		0.11618	120.66460	0.12066	116.177	12.72	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	173.18020		0.17318	178.48920	0.17849	173.180	12.86	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	594.24080		0.59424	578.10520	0.57811	594.241	13.02	0.00	0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	90.33500		0.09034	86.52780	0.08653	90.335	17.28	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.63300		13.63300	13.60970	13.60970		13.82	0.00	0	10,618.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	267.21080		0.26721	270.01170	0.27001	267.211	12.89	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	730.36600		0.73037	738.56830	0.73857	730.366	14.49	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	115.85890		0.11586	110.90510	0.11091	115.859	20.69	0.00	0	6,682.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.89520		13.89520	13.87000	13.87000		14.16	0.00	0	3,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.42290		14.42290	14.39520	14.39520		14.54	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			458.48000		458.48000	459.56900	459.56900			0.00	0	124.00
AL37	On 05/11/2015	Index Future			466.02000		466.02000	467.13000	467.13000			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			541.71200		541.71200	543.79800	543.79800			0.00	0	3.00
AL7T	On 05/11/2015	Index Future			550.62000		550.62000	552.74500	552.74500			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			494.55300		494.55300	496.68500	496.68500			0.00	0	510.00
ALBI	On 05/11/2015	Index Future			502.68600		502.68600	504.85700	504.85700			0.00	0	103.00
ALBI	On 04/02/2016	Index Future			511.25400		511.25400	513.45800	513.45800			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.35650		9.35650	9.37690	9.37690		10.84	0.00	0	13,982.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.25250		0.00025	0.18270	0.00018	0.253	17.80	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	0.99120		0.00099	0.90200	0.00090	0.991	15.56	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	9.09700		0.00910	8.95280	0.00895	9.097	12.78	0.00	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	231.99360		0.23199	250.41480	0.25041	231.994	11.94	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	39.12070		0.03912	44.27250	0.04427	39.121	11.57	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	15.29270		0.01529	16.56460	0.01656	15.293	12.31	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.45690		9.45690	9.47670	9.47670		11.62	0.00	0	1,962.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.56060		9.56060	9.58060	9.58060		13.15	0.00	0	41.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.68120		9.68120	9.70100	9.70100		13.13	0.00	0	1,000.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.72940		9.72940	9.73920	9.73920		10.68	0.00	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.87100		9.87100	9.88000	9.88000		11.27	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.73750		12.73750	12.70220	12.70220		13.46	0.00	0	7,258.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.99230		12.99230	12.95420	12.95420		14.21	0.00	0	1,607.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.94520		1.94520	1.93090	1.93090		13.09	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.96390		1.96390	1.95010	1.95010		13.29	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
DKK / R	On 12/06/2015	Foreign Exchange Future	1.77020		1.77020		1.76710	1.76710		14.10	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.80300		1.80300		1.79940	1.79940		12.12	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
EL28	On 06/08/2015	Bond Future	125.64401		125.64401		125.63342	125.63342			0	0.00
EL28	On 05/11/2015	Bond Future	126.15210		126.15210		126.14212	126.14212			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	9.77462		83.91240		9.71399	84.34883			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.86049		81.49226		9.79786	81.93640			0	0.00
ES33	On 04/02/2016	Bond Future	9.94542		82.88283		9.88084	83.33401			0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
GOVI	On 06/08/2015	GOVI	490.92300		490.92300		492.88000	492.88000			0	456.00
GOVI	On 05/11/2015	GOVI	498.99600		498.99600		500.98900	500.98900			0	27.00
GOVI	On 04/02/2016	GOVI	507.50100		507.50100		509.52500	509.52500			0	0.00
I2025	On 06/08/2015	Bond Future	120.73263		120.73263		120.72369	120.72369			0	16.00
I2025	On 05/11/2015	Bond Future	122.69963		122.69963		122.69152	122.69152			0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2038	On 06/08/2015	Bond Future	125.48197		125.48197		125.58501	125.58501			0	3,627.00
I2038	On 05/11/2015	Bond Future	127.52658		127.52658		127.63210	127.63210			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	127.16451		127.16451		127.15423	127.15423			0	5,722.00
I2046	On 05/11/2015	Bond Future	127.83815		127.83815		127.82865	127.82865			0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2050	On 06/08/2015	Bond Future	135.18395		135.18395		135.17279	135.17279			0	3,821.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
I2050	On 05/11/2015		Bond Future	137.38617	137.38617		137.37593	137.37593			0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
IGOV	On 06/08/2015		Index Future	229.37100	229.37100		229.64100	229.64100			0	1,080.00
IGOV	On 05/11/2015		Index Future	233.14300	233.14300		233.41900	233.41900			0	17.00
IGOV	On 04/02/2016		Index Future	237.11600	237.11600		237.39600	237.39600			0	0.00
ILBI	On 06/08/2015		Index Future	621.87500	621.87500		622.61800	622.61800			0	159.00
ILBI	On 05/11/2015		Index Future	632.14000	632.14000		632.89900	632.89900			0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.14000	93.86000		6.14000	93.86000			0	7,500.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	6.25000	93.75000		6.25000	93.75000			0	0.00
JIBAR FUTURE	On 19/08/2015		Jibar Tradeable Future	6.34000	93.66000		6.34000	93.66000			0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.47000	93.53000		6.47000	93.53000			0	0.00
JIBAR FUTURE	On 21/10/2015		Jibar Tradeable Future	6.57000	93.43000		6.56000	93.44000			0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.78000	93.22000		6.75000	93.25000			0	0.00
JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	6.94000	93.06000		6.75000	6.75000			2,000	2,000.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.05000	92.95000		7.00000	93.00000			0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.31000	92.69000		7.24000	92.76000			0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.49000	92.51000		7.43000	92.57000			0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.63000	92.37000		7.56000	92.44000			0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.75000	92.25000		7.67000	92.33000			0	0.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.12340	0.12340		0.12240	0.12240			0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12290	0.12290		0.12180	0.12180			0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12180	0.12180		0.12090	0.12090			0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.06060	0.06060		0.06020	0.06020			0	37,800.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05700	0.05700		0.05730	0.05730			0	12,000.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05580	0.05580		0.05610	0.05610			0	112,080.00
NZ\$ / R	On 12/06/2015		Foreign Exchange Future	8.75130	8.75130		8.75520	8.75520		11.49	0	0.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.81270	8.81270		8.81550	8.81550		10.38	0	500.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.88340	8.88340		8.88520	8.88520		11.98	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.09000	1.09000		1.09740	1.09740			0	109.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.09160	1.09160		1.09890	1.09890			0	24,993.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.09340	1.09340		1.10060	1.10060			0	0.00
R186	On 06/08/2015		Bond Future	8.21813	118.11292		8.15698	118.61013		9.39	5	40,524.00
R186	On 06/08/2015	7.65	Call	437.97000	0.43797		540.01000	0.54001	437.970	9.18	0	75.00
R186	On 06/08/2015	7.75	Call	600.21000	0.60021		728.44000	0.72844	600.210	9.21	0	1,000.00
R186	On 06/08/2015	8.05	Call	1,350.33000	1.35033		1,571.37000	1.57137	1,350.330	9.32	0	75.00
R186	On 06/08/2015	8.45	Put	1,182.45000	1.18245		1,031.77000	1.03177	1,182.450	9.51	0	4,229.00
R186	On 06/08/2015	8.46	Put	1,155.19000	1.15519		1,007.26000	1.00726	1,155.190	9.52	0	75.00
R186	On 06/08/2015	8.50	Put	1,050.98000	1.05098		913.78000	0.91378	1,050.980	9.54	0	5,229.00
R186	On 06/08/2015	8.55	Put	931.57000	0.93157		807.12000	0.80712	931.570	9.57	0	4,229.00
R186	On 06/08/2015	8.90	Put	367.52000	0.36752		311.01000	0.31101	367.520	9.79	0	5,350.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R186	On 05/11/2015	Bond Future			8.27310		120.03757		8.20957	120.54376		9.27	0.00	0	500.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,184.03000		3.18403		2,941.69000	2.94169	3,184.030	9.26	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	3,061.13000		3.06113		2,825.26000	2.82526	3,061.130	9.27	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,678.16000		2.67816		2,463.58000	2.46358	2,678.160	9.31	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,331.70000		2.33170		2,137.74000	2.13774	2,331.700	9.36	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,001.30000		1.00130		901.66000	0.90166	1,001.300	9.61	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.32262		116.78671		8.25678	117.30082		9.06	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.35969		118.89510		8.29108	119.42052		9.06	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/08/2015	Bond Future			289.97697		289.97697		289.95656	289.95656			0.00	0	1,046.00
R197	On 05/11/2015	Bond Future			294.70024		294.70024		294.68180	294.68180			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/08/2015	Bond Future			237.32447		237.32447		238.67294	238.67294			0.00	0	54,213.00
R202	On 05/11/2015	Bond Future			241.19023		241.19023		242.56247	242.56247			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.05429		101.77084		7.99277	102.11103		7.14	0.00	2,509	14,842.00
R2023	On 06/08/2015	Bond Future	9.07	Put	75.87000		0.07587		62.14000	0.06214	75.870	7.63	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.11771		99.50512		8.05326	99.85158		7.34	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.17769		101.20270		8.11028	101.55443		7.03	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.26105		105.23985		7.20107	105.35593		2.34	0.00	0	17,001.00
R203	On 06/08/2015	Bond Future	7.84	Put	97.48000		0.09748		81.86000	0.08186	97.480	2.43	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.34574		102.78841		7.27661	102.90717		2.04	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.42394		104.54217		7.34354	104.66232		1.51	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/08/2015	Bond Future			8.63586		95.05965		8.57497	95.54063			0.00	0	9,690.00
R2030	On 05/11/2015	Bond Future			8.69190		96.60951		8.62902	97.09910			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.72755		98.85276		8.66669	99.36770			0.00	6	1,579.00
R2032	On 05/11/2015	Bond Future			8.78489		96.30817		8.72210	96.83222			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.83803		97.95166		8.77340	98.48398			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/08/2015	Bond Future			8.83186		97.10178		8.76594	97.71884			0.00	0	33,382.00
R2037	On 05/11/2015	Bond Future			8.88497		98.68504		8.81712	99.31295			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			8.93546		96.11140		8.86573	96.74933			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R204	On 06/08/2015	Bond Future			7.52857		102.49777		7.45997	102.70010		3.56	1,650	19,744.00
R204	On 06/08/2015	Bond Future	8.41	Put	49.21000		0.04921		38.73000	0.03873	49.210	3.78	0	699.00
R204	On 05/11/2015	Bond Future			7.60482		104.16788		7.52972	104.37432		3.38	0	0.00
R204	On 04/02/2016	Bond Future			7.67175		101.90768		7.58953	102.11700		2.90	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			8.89940		98.74156		8.82837	99.46779			2	10,735.00
R2044	On 05/11/2015	Bond Future			8.95041		100.35166		8.87740	101.09035			0	0.00
R2044	On 04/02/2016	Bond Future			8.99895		97.68118		8.92398	98.43182			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			8.88526		102.48193		8.81422	103.22982			0	35,237.00
R2048	On 05/11/2015	Bond Future			8.93735		99.72153		8.86431	100.48229			0	0.00
R2048	On 04/02/2016	Bond Future			8.98741		101.42287		8.91239	102.19604			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			7.76424		98.64800		7.69657	98.89490		4.72	1,250	38,359.00
R207	On 06/08/2015	Bond Future	7.46	Call	379.51000		0.37951		463.31000	0.46331	379.510	4.66	0	70.00
R207	On 05/11/2015	Bond Future			7.83546		100.25588		7.76293	100.50753		4.52	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	621.68000		0.62168		710.49000	0.71049	621.680	4.46	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	706.00000		0.70600		802.65000	0.80265	706.000	4.47	0	19.00
R207	On 04/02/2016	Bond Future			7.90155		98.32411		7.82384	98.57945		4.13	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	541.49000		0.54149		616.29000	0.61629	541.490	4.04	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	783.01000		0.78301		879.31000	0.87931	783.010	4.08	0	19.00
R207	On 05/05/2016	Bond Future			7.94939		100.09923		7.86506	100.36091		4.13	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,063.49000		1.06349		1,170.69000	1.17069	1,063.490	4.09	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R208	On 06/08/2015	Bond Future			7.86130		97.47750		7.79938	97.74709		5.81	6	38,764.00
R208	On 06/08/2015	Bond Future	8.85	Put	62.15000		0.06215		50.71000	0.05071	62.150	6.20	0	198.00
R208	On 05/11/2015	Bond Future			7.92648		95.66594		7.86093	95.94066		5.80	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	644.15000		0.64415		577.42000	0.57742	644.150	6.03	0	2,200.00
R208	On 04/02/2016	Bond Future			7.98478		97.29819		7.91555	97.57699		5.41	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R209	On 06/08/2015	Bond Future			8.77601		78.38374		8.71013	78.89387		14.36	3	25,844.00
R209	On 06/08/2015	Bond Future	9.90	Put	122.34000		0.12234		101.16000	0.10116	122.340	15.25	0	2,914.00
R209	On 05/11/2015	Bond Future			8.82679		76.51296		8.75906	77.03202		14.92	0	0.00
R209	On 04/02/2016	Bond Future			8.87369		77.81857		8.80420	78.34597		14.85	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			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	
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R210	On 06/08/2015	Bond Future	179.41786		179.41786		179.40472	179.40472			0	1,184.00	
R210	On 05/11/2015	Bond Future	180.22154		180.22154		180.20944	180.20944			0	0.00	
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R211	On 06/08/2015	Bond Future	133.09099		133.09099		133.08493	133.08493			0	1,120.00	
R211	On 05/11/2015	Bond Future	135.25951		135.25951		135.25433	135.25433			0	0.00	
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R212	On 06/08/2015	Bond Future	138.91890		138.91890		138.90892	138.90892			0	1,113.00	
R212	On 05/11/2015	Bond Future	141.18238		141.18238		141.17330	141.17330			0	0.00	
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R213	On 06/08/2015	Bond Future	8.67529		88.97562		8.60931	89.47831		12.28	0	18,397.00	
R213	On 05/11/2015	Bond Future	8.73221		86.88117		8.66417	87.39271		12.74	0	0.00	
R213	On 04/02/2016	Bond Future	8.78682		88.36335		8.71675	88.88311		12.60	0	0.00	
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R214	On 06/08/2015	Bond Future	8.81373		79.55404		8.74273	80.13654		15.14	0	20,996.00	
R214	On 05/11/2015	Bond Future	8.86401		77.55926		8.79107	78.15181		15.72	0	0.00	
R214	On 04/02/2016	Bond Future	8.91215		78.88242		8.83730	79.48462		15.68	0	4,320.00	
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
RAIN	On 12/06/2015	Foreign Exchange Future	21,187.68000		21,187.68000		21,108.22000	21,108.22000			0	0.00	
TRY / R	On 12/06/2015	Foreign Exchange Future	4.56780		4.56780		4.56100	4.56100		11.33	0	0.00	
TRY / R	On 14/09/2015	Foreign Exchange Future	4.51530		4.51530		4.51170	4.51170		11.76	0	0.00	
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.67660		1.67660		1.67550	1.67550			0	16.00	
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.62990		1.62990		1.62770	1.62770			0	90.00	
Total for Derivatives :											0.00	57,266	4,198,673.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond	0.00000		101.09588			101.07788			0	0.00	
AA04	On 22/03/2017	Spot Bond	0.00000		101.35146			101.33048			0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AA05	On 22/03/2019	Spot Bond	9.02000	102.48130		8.95500	102.66426			1,600,000,000	800,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.92221			100.90136			0	0.00
AA07	On 15/04/2021	Spot Bond	9.26000	102.14644		9.20000	102.39098			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	108.40600		10.00000	108.37700			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.11208			100.08944			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	98.86008			98.83554			100,000,000	50,000,000.00
AB013	On 21/11/2018	Spot Bond	9.49500	96.69098		9.43000	96.85165			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000	9.64669		100.00000	9.62331			0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	100.25890		10.84000	100.23014			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000	11.04223		100.00000	11.02037			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000	101.01005			100.98796			0	0.00
AB09	On 03/05/2017	Spot Bond	8.76000	103.35838		8.70500	103.43196			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	109.52000		10.00000	109.49200			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.13000	273.48875		2.13000	273.41742			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.83146			101.81239			2,000,000,000	1,000,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.74628			101.72580			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.58259			101.56097			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.62229			101.60011			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	99.08181			99.05988			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.57833			100.55856			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.49868			100.47837			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000	100.31708			100.29587			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000	100.32500			100.30325			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ABN05	On 18/04/2021	Spot Bond			1.87000	174.63500		1.87000	174.59074			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond			2.76000	165.59610		2.76000	165.55003			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond			2.17000	176.23217		2.17000	176.18601			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond			1.82000	185.82411		1.82000	185.77727			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond			8.15625	81.10361		8.10125	81.14458			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond			8.15625	81.10361		8.10125	81.14458			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond			0.00000	99.50000			99.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond			0.00000	101.46161			101.43952			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond			0.00000	98.66000			98.60000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond			0.00000	97.72000			97.66000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond			0.00000	97.21000			97.15000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond			0.00000	95.79000			95.74000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond			0.00000	96.10000			96.05000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond			0.00000	101.03159			100.95116			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond			0.00000	100.93649			100.91626			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond			0.00000	94.72000			94.67000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond			0.00000	93.98000			93.95000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond			0.00000	93.69000			93.66000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond			0.00000	93.43000			93.40000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond			0.00000	101.25223			101.17152			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond			6.84000	104.61314		6.80500	104.60475			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond			0.00000	100.94099			100.91921			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond			0.00000	91.69000			91.66000			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
ABN60	On 23/08/2016	Spot Bond	0.00000		91.48000			91.46000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.51000		110.84747		2.51000	110.81738			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.33500		163.43186		2.33500	163.38839			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.30500		215.20575		2.26500	216.36656			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		90.16000			95.40000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		90.16000			90.16000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.60000		91.91463		9.54000	92.19415			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		102.21000			102.24000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		71.16000			72.38000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		102.35145			102.22884			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		97.74000			97.77000			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		110.56220		9.63000	110.53364			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		101.33000			101.37000			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	9.56500		111.02980		9.50500	111.43557			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.96500		91.17090		8.90500	91.40124			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.19000			99.59000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		111.77000			110.50000			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ABN85	On 05/07/2018	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond			9.66000		110.34735		9.60000	110.74913			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond			0.00000		91.85000			91.83000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond			0.00000		101.73247			101.71098			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond			0.00000		100.63455			100.54626			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond			8.31000		105.78930		8.25500	105.90453			0.00	100,000	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond			8.97000		103.33033		8.91000	103.57875			0.00	1,000,000,000	500,000,000.00
ABS12	On 14/05/2020	Spot Bond			9.26000		100.36965		9.19500	100.59941			0.00	0	0.00
ABS13	On 14/05/2022	Spot Bond			9.67000		100.41077		9.61000	100.68465			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond			9.07000		96.49331		9.00500	96.72186			0.00	10,000,100,000	3,210,000,000.00
ABS7	On 11/09/2026	Spot Bond			9.76000		95.38305		9.70000	95.74650			0.00	3,140,000,000	1,680,000,000.00
ABS9	On 17/03/2016	Spot Bond			7.60500		103.18574		7.56000	103.19981			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond			1.94000		277.18481		1.94000	277.11395			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond			1.08000		131.88269		1.08000	131.85204			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond			1.98000		134.81510		1.98000	134.78044			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond			100.00000		0.00657		100.00000	0.00655			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond			100.00000		94.37594		100.00000	94.13882			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond			11.00000		103.35486		10.96500	103.33527			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond			0.00000		100.25051			100.22245			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond			100.00000		10.17948		100.00000	10.15482			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond			0.00000		100.25652			100.22779			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond			0.00000		100.34148			100.30327			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond			100.00000		60.67445		100.00000	60.52746			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	
ACL042		On 20/08/2015	Spot Bond	0.00000	100.24449			100.21711			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	70.12968		11.00000	70.04952			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	38.83165		100.00000	38.73758			0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	101.67322			101.64899			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	101.83143			101.80490			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	101.60267			101.57946			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	101.65034			101.62644			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	101.67131			101.64711			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	102.80666			102.70934			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	102.80666			102.70934			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	102.82248			102.72460			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	102.82248			102.72460			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	102.79083			102.69408			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	96.17478			96.15612			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.52000		10.00000	109.49200			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.41167			101.38984			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.62177			101.59829			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.66919			101.64501			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.68820			101.66374			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.65009			101.62618			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
ACL100	On 20/12/2017	Spot Bond	0.00000		101.56455			101.54189			0	0.00
ACL104	On 20/12/2019	Spot Bond	9.47000		103.84107		9.40500	103.97754			0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000		100.71663			100.69359			0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000		101.32561			101.30358			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		90.37165			90.35159			0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		184.61327			183.33340			0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		184.65086			183.37018			0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		101.60258			101.57937			0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		102.52381			102.50274			0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		99.91726			99.89645			0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		102.52218			102.50114			0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		102.78062			102.68429			0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		103.16780			103.07403			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.52000		10.00000	109.49200			0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		101.88621			101.86242			0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		102.56768			102.54715			0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		101.60832			101.58503			0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		102.47870			102.45731			0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		101.57421			101.55141			0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		101.50742			101.48559			0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		101.91592		10.23000	101.88829			0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		101.47295			101.45163			0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		117.55267			118.07087			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL167	On 20/06/2019	Spot Bond		9.57000	105.05454		9.50500	105.24360			0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	101.56841			101.54570			0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	117.94649		1.75000	117.82834			0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	101.45386			101.43281			0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	101.53618			101.44688			0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	101.58362			101.49153			0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	101.48873			101.40222			0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	101.58607			101.56537			0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	101.66904			101.64517			0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	102.93182			102.91137			0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	101.47165			101.38614			0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	102.43623			102.34946			0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	101.57413			101.48260			0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	101.53495			101.51273			0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	101.61584			101.59244			0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	101.64062			101.61686			0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	101.61076			101.59137			0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	101.82606			101.80649			0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	101.64643			101.62259			0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	101.64643			101.62259			0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	101.73529			101.63427			0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	101.54567			101.45581			0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	101.74006			101.71485			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL198	On 20/06/2017	Spot Bond	0.00000	103.31226			103.22084			0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.73529			101.63427			0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	97.53373			97.45658			0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.67886			101.65454			0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.65947			101.56292			0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	134.36187			133.45590			0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	135.32534			134.41270			0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.45076			101.36648			0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.43747			101.35397			0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.17803			100.15805			0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	101.47355			101.38793			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.56942			100.54653			0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	101.53618			101.44688			0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	101.45266			101.36827			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	101.45076			101.36648			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	101.58544			101.56248			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000	100.41303			100.39006			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.89239			101.86929			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.67108			100.64793			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.65178			100.62931			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.04388			100.02179			0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	103.67655			103.59618			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	33.65402		100.00000	33.57250			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	15.24558		100.00000	15.20864			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AHF1A1		On 21/11/2015	Spot Bond	0.00000	100.16107			100.08047			0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.17692						0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.18747						0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.82121			100.80023			0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.90045			100.87742			0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	101.00598			100.98022			0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.78513			100.70360			0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.09500	99.44291		8.04000	99.46733			0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	101.00521			100.90076			0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	101.16606			101.04479			0	0.00
AHL01U		On 15/04/2020	Spot Bond	100.00000	40.58903		100.00000	40.45132			0	0.00
AHL1AU		On 15/04/2020	Spot Bond	100.00000	10.44360		100.00000	10.40817			0	0.00
AIR01		On 15/03/2019	Spot Bond	9.09000	100.11867		9.02500	100.29780			0	2,890,000,000.00
AIR02		On 30/04/2023	Spot Bond	9.66000	111.91324		9.60000	112.23570			0	0.00
AIR03		On 09/03/2016	Spot Bond	7.44500	104.90776		7.40000	104.92139			0	0.00
AIR04		On 29/05/2024	Spot Bond	9.34000	99.46014		9.28000	99.79461			0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	12.46991		100.00000	12.44232			0	0.00
AIR05		On 29/05/2030	Spot Bond	10.02000	99.84645		9.95500	100.31984			0	0.00
AIRL01		On 30/04/2028	Spot Bond	2.58500	167.33440		2.58500	167.28873			0	0.00
ANG010		On 09/12/2016	Spot Bond	0.00000	101.79987			101.71285			0	0.00
ANG012		On 06/06/2015	Spot Bond	0.00000	99.82100			99.80273			0	0.00
ANG013		On 05/06/2015	Spot Bond	100.00000	98.11828		100.00000	97.85523			0	0.00
APF01		On 26/09/2017	Spot Bond	0.00000	101.37690			101.35563			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
APF02	On 26/09/2019	Spot Bond	0.00000		101.48139			101.45847			0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		101.38053			101.30345			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.02784			99.91439			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		101.35633			101.33663			0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		101.50741			101.48559			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		101.76439			101.73595			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.99503			101.97795			0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		93.60000			93.82000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		101.73840			101.72137			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		113.04844			112.98121			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.55500		233.64262		2.51500	234.83635			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		113.92118			113.81188			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		111.32876			110.34932			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		100.18667			100.16178			0	600,000,000.00
ASN031	On 14/08/2017	Spot Bond	0.00000		110.31065			110.29177			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		112.20158			112.15077			0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		100.39419			100.30632			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN037	On 07/12/2033	Spot Bond		2.57000	207.34241		2.53000	208.45009			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	101.56266			101.48313			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	101.34883			101.32799			0	0.00
ASN054	On 13/10/2016	Spot Bond		0.00000	100.94270			100.92234			0	0.00
ASN057	On 16/04/2018	Spot Bond		0.00000	100.91950			100.89822			0	0.00
ASN058	On 22/04/2020	Spot Bond		0.00000	100.85131			100.82839			0	0.00
ASN059	On 28/04/2020	Spot Bond		0.00000	100.70945			100.68661			0	0.00
ASN061	On 30/04/2020	Spot Bond		0.00000	100.65205			100.62959			0	0.00
ASN062	On 14/05/2018	Spot Bond		0.00000	98.41787			98.41201			0	0.00
ASN063	On 13/11/2015	Spot Bond		0.00000	100.02577			100.02639			0	0.00
ASN064	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		37.55338		100.00000	37.46981			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		18.78268		100.00000	18.73717			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		18.89100		100.00000	18.84524			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		18.40354		100.00000	18.35896			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		32.92123		100.00000	32.81494			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		44.76260		100.00000	44.65416			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		18.49108		100.00000	18.44628			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		30.98128		100.00000	30.89498			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		43.31559		100.00000	43.19494			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAR001	On 12/06/2018	Spot Bond	0.00000	101.55765			101.53809			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	101.33679			101.25920			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.25708			101.23624			0	0.00
BAW11	On 01/10/2018	Spot Bond	9.14000	103.39366		9.07500	103.55465			0	100,000,000.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.49029			101.47015			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.74203			100.72247			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	99.95448			99.93492			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.07540			100.05550			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.54000	99.90487		9.48000	100.13280			2,000,000,000	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.83000	103.39715		6.79500	103.39055			0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	57.03318		100.00000	56.89349			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.79000	99.21988		9.73000	99.48386			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	103.69264			103.67204			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.91000	103.66147		8.85500	103.75278			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.91275	102.75977		10.90684	102.73218			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.87684	101.95360		10.87738	101.92354			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.88930	101.95833		10.89277	101.92759			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	101.75920			101.72948			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.92685	101.94881		10.92894	101.91812			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.94574	101.52661		11.89556	101.60460			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.79927			101.76886			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.79927			101.76886			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.79934			101.76893			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.16275	101.69878		11.15684	101.67079			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA13	On 31/03/2016	Spot Bond	11.06628	102.03159	11.06515	102.00155			0.00	0	0.00	
BAYA14	On 30/09/2015	Spot Bond	10.87684	101.95360	10.87738	101.92354			0.00	0	0.00	
BAYA15	On 30/06/2016	Spot Bond	11.05616	102.12488	11.04166	102.10272			0.00	0	0.00	
BAYA16	On 30/09/2016	Spot Bond	10.28956	101.73245	10.26525	101.72101			0.00	0	0.00	
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.71119		101.68230			0.00	0	0.00	
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.68956		101.66038			0.00	0	0.00	
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.68956		101.66038			0.00	0	0.00	
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.99797		99.99797			0.00	0	0.00	
BAYA23	On 30/06/2017	Spot Bond	8.43642	103.36265	8.43642	103.36265			0.00	0	0.00	
BAYA24	On 30/06/2017	Spot Bond	11.68500	100.70004	11.63000	100.67319			0.00	0	0.00	
BAYA25	On 30/06/2017	Spot Bond	0.00000	101.02311		101.02311			0.00	0	0.00	
BAYA26	On 30/09/2017	Spot Bond	11.61000	98.84845	11.55500	98.83411			0.00	0	0.00	
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.99797		99.99797			0.00	0	0.00	
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.55913		101.53285			0.00	0	0.00	
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.49810	9.28000	101.39584			0.00	0	0.00	
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.66575		101.55079			0.00	0	0.00	
BAYA32	On 31/03/2018	Spot Bond	11.44000	101.22539	11.37500	101.24129			0.00	0	0.00	
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.61812		101.50648			0.00	0	0.00	
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.65782		101.54340			0.00	0	0.00	
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.65782		101.54340			0.00	0	0.00	
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.89645		99.89645			0.00	0	0.00	
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.59906		101.48875			0.00	0	0.00	
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.67886		101.65052			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	
BAYA41	On 30/09/2018	Spot Bond	0.00000		99.99797			99.99797			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		101.67886			101.65052			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		101.60224			101.49171			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		101.62317			101.59580			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		101.67896			101.65062			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		101.31873			101.29659			0.00	0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000		101.37959			101.28458			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.91275		103.23296		13.90684	103.19698			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.28629		102.56590		15.25383	102.56929			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188		101.54021		14.11188	101.54021			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		102.17229			102.02176			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		102.17229			102.02176			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		102.17229			102.02176			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		102.25118			102.09508			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		101.89563			101.76456			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		33.17617		100.00000	33.11323			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.59937		100.00000	21.54647			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.65785		100.00000	19.60971			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.13448		100.00000	12.10476			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.14484		100.00000	12.11541			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.67116		100.00000	14.63523			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.71231		100.00000	12.68118			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.75086			100.73123			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.96573			100.94737			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
BCJ06	On 07/07/2017	Spot Bond	0.00000		101.02225			101.00278			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.80273			100.72534			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.15301	100.00000		9.13084			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.15301	100.00000		9.13084			0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		98.11828	100.00000		97.85523			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		86.90476	100.00000		86.69834			1,600,000,000	400,000,000.00
BCP95U	On 21/08/2015	Spot Bond	100.00000		81.29176	100.00000		81.11111			0	0.00
BD0202	On 31/12/2018	Spot Bond	1.84000		183.01919		1.84000	182.97284			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.18000		159.48406		8.12000	160.64016			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.18000		159.84483		8.12000	160.99159			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.56500		97.46216		8.50500	97.89330			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	8.24000		98.41873		7.97500	99.04681			50,000,000	50,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.44780			101.42861			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.79721			100.77635			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.35799			101.33799			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.86408			100.84144			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.91547			100.89147			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.05888			101.03107			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		35.96813	100.00000		35.88004			0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.61286			100.59176			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.62460			100.60310			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.62852			100.60687			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.67544			100.65217			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.73793			100.71248			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	35.18304		100.00000	35.09687			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	35.18304		100.00000	35.09687			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	101.59419			101.57285			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	101.62448			101.60273			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.41000	102.40946		8.35500	102.47719			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	101.71537			101.69236			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	101.87676			101.85154			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	25.15548		100.00000	25.09454			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	25.15548		100.00000	25.09454			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	101.32671			101.30208			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		11.22000	98.96129		11.15500	99.06661			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	100.61967			100.51551			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond		11.11000	99.32262		11.04500	99.43260			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond		0.00000	102.36836			102.28452			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	73.08023		100.00000	72.94158			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	99.97048			99.89888			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.87579			100.85523			0.00	50,000,000	50,000,000.00
BID06	On 30/06/2019	Spot Bond		8.75000	103.98969		8.68500	104.18565			0.00	4,400,000,000	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond		0.00000	99.18035			99.11059			0.00	0	0.00
BIDC46	On 13/10/2015	Spot Bond		0.00000	100.80591			100.73175			0.00	800,000,000	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BIDC47	On 07/08/2015	Spot Bond	0.00000		99.63331			99.70315			0	0.00	
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.14836			100.12958			0	0.00	
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.17071			100.14910			0	0.00	
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.14451			100.07220			0	0.00	
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.15152			100.07571			0	0.00	
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.16424			100.08205			0	0.00	
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.21687			100.10832			0	0.00	
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.30603			100.26728			0	0.00	
BNP01	On 11/06/2015	Spot Bond	0.00000		101.41940			101.34753			0	0.00	
BSR11U	On 19/06/2015	Spot Bond	100.00000		96.28932	100.00000	96.04051				0	0.00	
BSR12	On 25/01/2016	Spot Bond	0.00000		100.75216			100.72797			0	0.00	
BSR13	On 26/07/2016	Spot Bond	0.00000		100.77318			100.74831			0	0.00	
BTC005	On 20/10/2015	Spot Bond	0.00000		97.24753			97.17108			0	0.00	
BTC010	On 24/11/2015	Spot Bond	0.00000		96.62037			96.54484			0	0.00	
BTC023	On 16/07/2015	Spot Bond	0.00000		99.11075			99.03665			0.00	4,000,000,000	2,000,000,000.00
BTC030	On 26/05/2015	Spot Bond	0.00000		99.77293			99.70306			0	0.00	
BTC032	On 28/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.94767				0	0.00	
BTC034	On 12/06/2015	Spot Bond	0.00000		99.75535			99.68545			0	0.00	
BTC035	On 07/07/2015	Spot Bond	0.00000		99.31668			99.24660			0	0.00	
BTC037	On 06/07/2015	Spot Bond	0.00000		99.33459			99.26455			0	0.00	
BTC038	On 15/07/2015	Spot Bond	0.00000		99.17698			99.10693			0	0.00	
BTC039	On 21/07/2015	Spot Bond	0.00000		99.07166			99.00160			0	0.00	
BTC040	On 27/07/2015	Spot Bond	0.00000		98.96831			98.89836			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BTC041	On 28/07/2015	Spot Bond	0.00000		98.95780			98.88832			0.00	0	0.00
BTC042	On 04/06/2015	Spot Bond	0.00000		99.59875			99.66854			0.00	0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000		99.59583			99.66612			0.00	0	0.00
BTC044	On 09/06/2015	Spot Bond	0.00000		99.36867			99.13910			0.00	0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000		98.66217			98.59176			0.00	0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000		98.47070			98.40038			0.00	0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000		98.51912		100.00000	81.11111			0.00	20,000,000,000	20,000,000,000.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		41.55945		100.00000	41.45766			0.00	0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		101.38157			101.35984			0.00	0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		101.43291			101.41036			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		101.52471			101.43973			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.21942			100.19729			0.00	0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		16.59728		100.00000	16.53244			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.61000		106.86954		9.55500	106.91722			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		105.16451			105.14079			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.66000		102.28635		8.60500	102.31216			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond	12.64000		99.09103		12.57500	99.22467			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		97.81948			97.78652			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.94000		99.72390		12.87500	99.87069			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.06000		100.94817		9.00500	101.02175			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		96.84440			96.76047			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.94000		96.87086		12.87500	97.03695			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.83819			100.81806			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		95.75252			95.71448			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
CBL21	On 06/05/2016	Spot Bond	0.00000		100.30630			100.28462			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.59000		92.64071		10.53000	92.83010			0	0.00
CBL23	On 18/05/2018	Spot Bond	0.00000		100.26083			100.23697			0	0.00
CCT01	On 23/06/2023	Spot Bond	10.08500		118.90407		10.02500	119.22783			0	0.00
CCT02	On 12/06/2024	Spot Bond	10.08500		114.28711		10.02500	114.62865			4,000,000,000	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.01000		109.31736		9.95000	109.67646			0	89,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		99.70233			102.50715			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.81000		102.17660		11.75500	102.18752			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		101.83533			101.80628			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		102.22096			102.19318			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.52020		10.00000	109.49160			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		101.43922			101.41193			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		101.75340			101.72689			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.94722			100.92019			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		9.35345		100.00000	9.32392			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		101.62824			101.58408			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		99.93196			99.90914			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		101.43895			101.41475			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		101.49473			101.46957			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		101.55894			101.53267			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000	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	100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.33290			100.29564				0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.32956			100.29268				0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.34720			100.30835				0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.60269			101.57948				0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	102.00875			101.98875				0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.11470		10.11000	104.08633				0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	101.10718			101.08608				0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	122.14127		2.76000	122.10726				0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	107.22998			107.22998				0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	122.08179		3.14000	122.04660				0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.99684		8.25000	101.97443				0	0.00
CLN198	On 13/09/2021	Spot Bond	2.68000	124.57940		2.68000	124.54515				0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	121.48219		2.40000	121.44971				0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	102.23902			102.20654				0	0.00
CLN215	On 17/10/2016	Spot Bond	8.51500	100.96846		8.47000	101.00333				0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.83844			100.75138				0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.85802			100.83608				0	0.00
CLN221	On 20/10/2016	Spot Bond	8.56500	101.00907		8.52000	101.04412				0	0.00
CLN222	On 20/10/2016	Spot Bond	8.56500	101.00907		8.52000	101.04412				0	0.00
CLN225	On 09/12/2016	Spot Bond	8.61500	99.83487		8.57000	104.20314				0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.64083			101.61707				0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.80479			101.77864				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.52000		10.00000	109.49200			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.52000		10.00000	109.49200			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.31779			100.29653			0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.08889			100.01577			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		102.40124		9.35000	102.37539			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		102.40124		9.35000	102.37539			0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		102.15364			102.13332			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		101.83223			101.81139			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		102.23843			102.21825			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		102.23843			102.21825			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		102.23843			102.21825			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		101.75638			101.73527			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.37000		102.53649		9.30500	102.71770			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		101.33090			101.24794			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		101.86015			101.83320			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		101.81875			101.73229			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		101.80941			101.72350			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		101.87377			101.85203			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.14691			100.12539			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.09919			100.02421			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		102.02062			101.99917			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond	0.00000	102.24752			102.22595			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.62821			100.60858			0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.41483			101.39493			0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.31249			101.29309			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.46975			101.38436			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.71724			100.69550			0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.34577			100.32579			0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.78122			101.75677			0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.59464			101.56991			0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.55927			103.53775			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.52000		10.00000	109.49200			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.32386			101.29919			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.57723			101.55278			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.38455			101.35978			0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.74952			101.72417			0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.34826			101.32358			0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.47939			101.45490			0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.46767			101.36819			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	102.85742			102.83393			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		100.35683			100.26143			0	0.00
CLN314	On 14/11/2022	Spot Bond	10.88000		93.65147	10.82000	93.91308				0	0.00
CLN315	On 20/03/2023	Spot Bond	11.40000		95.09767	11.34000	95.36090				0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		101.40291			101.30788			0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		101.75804			101.65566			0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.34891			100.25563			0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.76746			100.67892			0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.69629			100.59938			0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		100.68135	8.80500	100.65777				0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		101.54567			101.45581			0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		102.71849			102.62735			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		101.64431			101.54864			0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		101.75424			101.65210			0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		101.67904			101.65472			0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		102.32672			102.29296			0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		81.95266			81.71832			0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		101.83156			101.80503			0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		101.40291			101.30788			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		100.69464			100.60420			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN340	On 20/12/2018	Spot Bond		0.00000	102.03251			101.91390			0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.41101			101.31542			0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	102.31245			102.27890			0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	101.90754			101.87989			0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	101.46916			101.44789			0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	101.70118			101.60217			0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.68802			100.59845			0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.39621			100.37417			0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.37053			101.27770			0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.66338			100.64204			0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.01962			99.99992			0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.64244			100.55306			0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.76279			100.67478			0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	101.40898			101.32715			0	0.00
CLN362	On 20/03/2024	Spot Bond		10.06000	104.79565		10.00000	105.03687			0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	101.55590			101.53336			0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.59968			100.49452			0	0.00
CLN365	On 20/03/2024	Spot Bond		12.20000	106.56491		12.14000	106.75668			0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.62397			100.51453			0	0.00
CLN367	On 06/08/2023	Spot Bond		12.23000	106.38203		12.17000	106.55395			0	0.00
CLN368	On 26/07/2022	Spot Bond		10.02000	109.11466		10.02000	109.08519			0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.62397			100.51453			0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.71630			100.62304			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN371	On 20/03/2024	Spot Bond	0.00000		104.20921			104.09784			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		101.53203			101.50984			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		101.56445			101.54179			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		101.56459			101.54194			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		101.46281			101.36368			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.59000		103.12130		9.53000	103.28203			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		101.73507			101.70566			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		101.70687			101.60751			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		101.86199		10.57000	101.83348			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		102.05776		11.00000	102.02807			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.77668			100.75637			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		101.75491			101.72949			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.78121			100.76020			0	0.00
CLN384	On 20/09/2024	Spot Bond	11.99000		102.49645		11.93000	102.69972			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		101.90196			101.79108			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		101.56433			101.54168			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.78104			100.75590			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		101.66942			101.64525			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		101.22536			101.20445			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		101.44053			101.41967			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		101.46975			101.38436			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		91.45668			91.45668			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN394	On 20/09/2022	Spot Bond		0.00000	101.55515			101.46474			0	0.00
CLN395	On 02/03/2018	Spot Bond		0.00000	99.91596			99.83206			0	0.00
CLN396	On 20/03/2020	Spot Bond		0.00000	101.71204			101.61378			0	0.00
CLN397	On 20/06/2020	Spot Bond		0.00000	101.81332			101.68805			0	0.00
CLN398	On 14/11/2022	Spot Bond		0.00000	100.33622			100.24634			0	0.00
CLN399	On 14/11/2022	Spot Bond		0.00000	100.33424			100.24488			0	0.00
CLN400	On 20/06/2020	Spot Bond		0.00000	100.84514			100.75535			0	0.00
CLN401	On 20/06/2020	Spot Bond		0.00000	100.72732			100.62621			0	0.00
CLN402	On 30/06/2017	Spot Bond		0.00000	100.65044			100.62872			0	0.00
CLN403	On 30/06/2017	Spot Bond		0.00000	100.24016			100.15269			0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	41.76269		7.01000	41.73169			0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	168.69458			169.78098			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		8.56500	147.21559		8.50500	147.56333			0	0.00
CLN88	On 28/04/2028	Spot Bond		8.18000	159.48406		8.12000	160.64016			0	0.00
CLN89	On 02/03/2028	Spot Bond		8.18000	159.84483		8.12000	160.99159			0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	97.24303			97.22388			0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	97.21946			97.20015			0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	101.13664			101.11357			0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	101.52096			101.49866			0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	101.65987			101.63583			0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	101.55310			101.53061			0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	101.57413			101.55134			0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	101.12263			101.02971			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond	0.00000		101.57413			101.48260			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.76746			100.67892			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		101.43367			101.35040			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		101.52644			101.50434			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		101.51690			101.49493			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		101.52638			101.50428			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.81038			100.71954			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.02215			100.04467			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		101.05697			101.03303			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.69500		104.76406		8.65000	104.77442			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.73500		100.52094		8.68000	100.64142			1,660,000,000	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.23000		110.40320		10.17000	110.71936			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.29000		106.87650		7.25500	106.87380			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.80000		106.20150		9.74000	106.44301			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.84000		106.77930		9.78000	107.11044			0	0.00
COT01	On 03/04/2023	Spot Bond	10.21000		95.52798		10.15000	95.80925			0	0.00
COT02	On 03/04/2028	Spot Bond	10.91000		96.68664		10.85000	97.05494			4,000,000,000	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.91000		89.86606		10.85000	90.22296			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.01960			99.99973			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.61116			100.59163			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		11.00971		100.00000	10.98304			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.08228			100.01136			120,000,000	40,000,000.00
CPL022	On 23/09/2019	Spot Bond	0.00000		101.41533			101.39387			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPL024	On 27/11/2017	Spot Bond	0.00000		100.04180			99.95741			0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.67356			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		101.92575			101.84795			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		100.70718			100.62860			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		11.06925		100.00000	11.04244			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		13.38257		100.00000	13.35015			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.56500		101.55180		11.50500	101.72770			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		15.76792		100.00000	15.72971			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.67482		100.00000	6.65865			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		16.58027		100.00000	16.54010			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.62883			100.60979			0	0.00
DENG44	On 29/09/2017	Spot Bond	8.08500		98.56296		8.13000	98.44913			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.17050			100.09465			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.07693			100.00730			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		99.91106			99.89308			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		85.77369		100.00000	85.57785			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		99.78429			101.67740			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		101.12851			101.10608			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		102.25408			102.17499			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.52175			100.50088			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		102.02872			101.91034			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		101.20872			101.17372			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		101.76372			101.66101			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		55.26768			55.07432			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DRD04	On 03/07/2015	Spot Bond	0.00000		101.58797			101.55757			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.79000		105.11782		8.73000	105.37268			0	0.00
DV21	On 15/06/2016	Spot Bond	7.36500		106.87145		7.32000	106.89733			0	0.00
DV22	On 07/02/2020	Spot Bond	8.66000		105.86844		8.59500	106.09528			200,000	1,350,000,000.00
DV23	On 27/02/2023	Spot Bond	9.49000		105.23896		9.43000	105.54276			79,723,000	1,729,723,000.00
DV24	On 18/02/2024	Spot Bond	9.47000		103.93580		9.41000	104.26422			0	0.00
DV29	On 18/02/2029	Spot Bond	9.57000		106.76365		9.50500	107.24314			600,000,000	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		101.22461			101.15041			0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		101.11223			101.09396			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		101.38525			101.30916			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.16978			100.09425			0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		101.44018			101.36510			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		101.46145			101.38525			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.29026			100.27101			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.95545			100.93571			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.81580			100.79564			0	0.00
E170	On 01/08/2020	Spot Bond	8.20500		126.30600		8.14000	126.58509			4,200,000,000	2,116,750,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		95.88822			95.83689			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	2.33500		99.67933		2.33000	99.73703			0	81,900,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000		135.55635		1.20000	135.52443			0	97,550,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	2.03500		124.08581		2.03500	124.05384			0	0.00
EL29	On 19/11/2029	Spot Bond	2.01500		112.20808		2.01500	112.17924			0	0.00
EL30	On 29/07/2030	Spot Bond	1.99500		113.46336		1.99500	113.43415			0	0.00
EL31	On 02/06/2031	Spot Bond	2.15500		103.01253		2.11500	103.54463			0	0.00
EL36	On 31/01/2036	Spot Bond	2.31500		100.05693		2.31000	100.11191			0	78,100,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.64000		107.17765		9.58000	107.39566			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.54000		107.42567		9.48000	107.66983			0	95,000,000.00
EMM03	On 04/05/2024	Spot Bond	9.96000		101.19286		9.90000	101.51789			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.20500		95.75173		10.14000	95.95074			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.34500		102.66364		10.28000	102.85345			0	4,130,666,300.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.22541			100.20456			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		98.11043			98.02901			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		101.59382			101.57379			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.49488			100.47329			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.47622			100.45545			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.45157			100.43189			0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		101.86018			101.78185			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		100.08092			100.00975			0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		98.74956		100.00000	98.48901			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.86000		105.42487		10.82500	105.39722			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		102.55704			102.53046			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		99.75870			99.73284			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00481			99.97962			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EQS07	On 09/04/2018	Spot Bond	10.22000	97.35893	9.95500	97.96436		0.00	0	0.00		
EQS08A	On 04/10/2018	Spot Bond	0.00000	98.06887		98.04267		0.00	0	0.00		
EQS09	On 28/11/2016	Spot Bond	0.00000	97.40621		97.29626		0.00	0	0.00		
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00		
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.24367		100.22144		0.00	0	0.00		
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00		
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.25838		100.23481		0.00	0	0.00		
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.34151		100.32154		0.00	0	0.00		
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.52000	10.00000	109.49200		0.00	0	0.00		
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.21726		100.13815		0.00	0	0.00		
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.22601		100.14371		0.00	0	0.00		
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.21552		100.13704		0.00	0	0.00		
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.22281		100.14167		0.00	0	0.00		
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.22316		100.20281		0.00	0	0.00		
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.22019		100.20011		0.00	0	0.00		
ES15	On 30/08/2015	Spot Bond	6.55000	102.16988	6.60000	102.13892		0.00	400,000,000	200,000,000.00		
ES18	On 20/04/2018	Spot Bond	8.08000	103.93624	7.99000	104.14680		0.00	16,371,531,300	5,111,439,300.00		
ES23	On 25/01/2023	Spot Bond	8.71000	110.50314	8.65000	110.82332		0.00	12,179,841,400	51,354,007,000.00		
ES26	On 02/04/2026	Spot Bond	8.99000	93.40976	8.93000	93.77722		0.00	34,381,716,400	12,618,484,800.00		
ES33	On 15/09/2033	Spot Bond	9.69500	82.87174	9.63500	83.28835		0.00	65,529,468,400	29,685,233,000.00		
ES42	On 25/04/2042	Spot Bond	9.77000	88.77363	9.70500	89.30458		0.00	30,868,436,500	32,358,353,700.00		
EXX01	On 19/05/2017	Spot Bond	0.00000	100.21687		100.19501		0.00	0	149,800,000.00		
EXX02	On 19/05/2019	Spot Bond	0.00000	98.42440		98.39939		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
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.08591			100.01355			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.88392			100.86297			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.35946			101.33847			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.17303			100.15115			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.15759			100.13766			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	99.92811			99.90998			0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000	101.43934			101.36738			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000	100.95785			100.87966			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000	100.33674			100.25751			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.97778		100.00000	10.95119			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.68435		100.00000	10.65847			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	101.55368			101.53289			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.52158			100.49768			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.73538			101.71209			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.85646			101.83152			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.54000	100.62157		9.47500	100.78506			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	101.50256			101.48433			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	101.50248			101.48425			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.69756			100.67514			0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.98626			103.96460			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	99.91423			99.89267			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	99.91271			99.89077			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.29000	98.61647		10.23000	98.85174			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	102.21707			102.19117			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBC21	On 21/12/2018	Spot Bond	10.39000		109.91952		10.32500	110.08453			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.38460			101.35880			0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.98000		134.81510		1.98000	134.78044			0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.97000		276.59731		1.97000	276.52637			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.22500		113.61923		2.22500	113.58926			0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.31500		163.78727		2.31500	163.74378			0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.19500		221.74401		2.15500	222.92686			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.11000		104.53054		7.07500	104.52141			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.63700		66.11526		7.63800	66.09821			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41400		41.99116		9.41300	41.98112			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000		40.64053		9.65000	40.63050			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		99.85822			102.34468			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.85062			101.82381			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.60275			101.57954			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.75912			101.73364			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		101.73529			101.63427			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		101.65379			101.55756			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		101.87837			101.85098			0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000				0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC124	On 20/06/2017	Spot Bond			0.00000		101.70687			101.60751			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond			6.00000		100.00000		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond			0.00000		101.81486			101.70914			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond			0.00000		102.23661			102.10586			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond			0.00000		102.17050			102.04369			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond			100.09221		24.68483		100.09221	24.62498			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond			0.00000		101.54947			101.45938			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond			0.00000		111.70301			111.70301			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond			0.00000		102.06001			102.03015			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond			0.00000		102.94976			102.94976			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	
FRC150		On 20/09/2017	Spot Bond	0.00000	101.72089			101.69596			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	101.73999			101.71478			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.58934			101.56633			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.62154			101.52722			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	102.12325			101.99925			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.59310			101.50045			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	63.06245		13.22500	63.04016			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	101.50202			101.41472			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	101.50392			101.41651			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	102.21273			102.18064			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.57223			101.48081			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.45500	102.18750		3.45500	102.15713			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	101.64051			101.54507			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	101.64051			101.54507			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	102.18915			102.09453			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	101.40291			101.30788			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	99.59989			99.50622			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	101.54567			101.45581			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	101.50961			101.42188			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.59360			100.48950			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	101.76751			101.66458			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.38082			100.29594			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
FRC181	On 06/08/2023	Spot Bond	0.00000	100.58753			100.48449			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.76666			100.66681			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	102.02872			101.91034			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.60637			101.51295			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	102.04867			102.01897			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.49252			101.40579			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.62154			101.52722			0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.62154			101.52722			0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.48313			101.46331			0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.19684			101.17606			0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.26200			101.24006			0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.25046			101.23121			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.52000		10.00000	109.49200			0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	101.02634			101.00639			0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.71255			101.61287			0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	101.01035			100.99031			0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	101.23249			101.21322			0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.98771			100.96772			0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.99037			100.97032			0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.94079			100.91847			0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.85547			100.83520			0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.94079			100.91847			0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.85206			100.83187			0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.52887			100.50580			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC205	On 06/05/2017	Spot Bond		8.75000	100.54245		8.75000	100.44790			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	101.59120			101.49866			0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.20034		100.00000	11.17321			0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.26768		100.00000	10.24281			0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	96.56842			96.53248			0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	11.99531		100.00000	11.96625			0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	99.42307			99.32756			0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	21.91928		100.00000	21.86560			0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.49113			100.46872			0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	10.60035		100.00000	10.57467			0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	21.12540		100.00000	21.07423			0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.49109			100.46868			0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	21.09800		100.00000	21.04690			0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.48990			100.46754			0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.46561			100.44437			0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.56157			100.53907			0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.52776			100.50661			0	0.00
FRC221	On 31/01/2022	Spot Bond		2.79000	128.39309		2.79000	128.35726			0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.37486			100.35401			0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.37001			100.34943			0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.37001			100.34943			0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.20214			100.17946			0	0.00
FRC226	On 18/06/2015	Spot Bond		0.00000	101.34689			101.27088			0	0.00
FRC227	On 10/09/2016	Spot Bond		0.00000	101.61388			101.59424			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC228	On 16/09/2016	Spot Bond		0.00000	101.49509			101.47496			0	0.00
FRC229	On 30/03/2017	Spot Bond		0.00000	101.54471			101.51912			0	0.00
FRC230	On 20/06/2020	Spot Bond		0.00000	101.26768			101.16875			0	0.00
FRC231	On 25/06/2018	Spot Bond		0.00000	101.06970			100.98470			0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.72657			101.70156			0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.71707			101.69220			0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	101.86296			101.84015			0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.71377			100.69079			0	0.00
FRC66	On 31/01/2022	Spot Bond		3.32000	124.38062		3.32000	124.34410			0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.74757			101.72225			0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	101.76472			101.73916			0	0.00
FRC69	On 31/01/2022	Spot Bond		3.37000	124.00956		3.37000	123.97299			0	0.00
FRC71	On 31/01/2022	Spot Bond		3.35000	124.15784		3.35000	124.12129			0	0.00
FRC72	On 31/01/2017	Spot Bond		2.40000	129.08650		2.40000	129.05184			0	0.00
FRC74	On 20/09/2016	Spot Bond		2.47000	138.03110		2.47000	137.99385			0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.79908			100.77333			0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	101.52639			101.50429			0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	101.73617			101.71102			0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	102.01818			101.98892			0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	101.94579			101.91760			0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	101.66516			101.56827			0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	101.66327			101.56648			0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	101.43260			101.41348			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.14253		100.00000	12.11311			0	0.00	
FRD02U	On 01/06/2016	Spot Bond	100.00000		40.66304		100.00000	40.56453			0	0.00	
FRD04U	On 04/07/2015	Spot Bond	100.00000		93.09320		100.00000	92.86163			0	0.00	
FRD09U	On 26/06/2017	Spot Bond	100.00000		22.92877		100.00000	22.87323			0	0.00	
FRD11U	On 08/11/2016	Spot Bond	100.00000		33.78809		100.00000	33.68260			0	0.00	
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.98377		100.00000	11.95442			0	0.00	
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.48982			101.47086			0	0.00	
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.76110			101.74171			0.00	1,200,000,000	1,550,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.09416			101.07408			0	0.00	
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.45718			100.43651			0	0.00	
FRJ20	On 20/09/2020	Spot Bond	0.00000		99.18772			99.16419			0	0.00	
FRJ21	On 15/09/2021	Spot Bond	0.00000		99.35428			99.33030			0	0.00	
FRJ25	On 09/03/2025	Spot Bond	0.00000		102.27859			102.25802			0	0.00	
FRS100	On 15/01/2024	Spot Bond	2.05800		105.26033		2.05800	105.23306			0	0.00	
FRS101	On 31/01/2038	Spot Bond	2.43500		112.26211		2.43000	112.32980			0	0.00	
FRS102	On 21/01/2017	Spot Bond	0.00000		100.76922			100.74909			0	0.00	
FRS103	On 23/01/2024	Spot Bond	10.38000		101.01865		10.38000	100.90496			0	0.00	
FRS104	On 23/01/2024	Spot Bond	10.38000		101.01865		10.38000	100.90496			0	0.00	
FRS105	On 10/11/2015	Spot Bond	0.00000		80.09300			80.09300			0	0.00	
FRS107	On 30/01/2016	Spot Bond	0.00000		103.03160			103.00536			0	0.00	
FRS108	On 31/01/2038	Spot Bond	2.57500		109.56052		2.57000	109.62568			0	0.00	
FRS109	On 07/12/2033	Spot Bond	2.50500		209.23847		2.46500	213.52636			0	0.00	
FRS110	On 31/01/2038	Spot Bond	2.54500		110.13278		2.54000	110.19847			0	0.00	
FRS112	On 07/12/2033	Spot Bond	2.53500		208.36075		2.49500	212.64270			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRS113		On 29/04/2019	Spot Bond	0.00000	100.78449			100.67891			0.00	0	0.00
FRS114		On 31/01/2025	Spot Bond	2.31000	112.78449		2.31000	112.75448			0.00	0	0.00
FRS115		On 31/03/2038	Spot Bond	2.63500	108.42671		2.63000	108.49082			0.00	0	0.00
FRS116		On 26/06/2015	Spot Bond	0.00000	101.15072			101.07776			0.00	0	0.00
FRS117		On 05/05/2016	Spot Bond	0.00000	52.56400			52.12100			0.00	0	0.00
FRS118		On 06/08/2015	Spot Bond	0.00000	100.42639			100.40780			0.00	0	0.00
FRS119		On 31/01/2038	Spot Bond	2.74000	106.47647		2.73500	106.53878			0.00	0	0.00
FRS120		On 07/12/2033	Spot Bond	2.65500	204.89436		2.61500	209.15283			0.00	0	0.00
FRS121		On 07/12/2033	Spot Bond	2.70500	203.47073		2.66500	207.71958			0.00	0	0.00
FRS122		On 31/01/2025	Spot Bond	2.24000	99.34148		2.24000	99.31523			0.00	0	0.00
FRS123		On 07/12/2033	Spot Bond	2.73500	202.62234		2.69500	206.86545			0.00	0	0.00
FRS124		On 31/01/2038	Spot Bond	3.01500	101.56668		3.01000	101.62446			0.00	0	0.00
FRS126		On 31/03/2028	Spot Bond	2.94500	153.00754		2.94500	152.96431			0.00	0	0.00
FRS127		On 31/01/2038	Spot Bond	3.46500	94.11383		3.46000	94.16486			0.00	0	0.00
FRS129		On 31/03/2028	Spot Bond	2.93500	153.17212		2.93500	153.12889			0.00	0	0.00
FRS130		On 11/08/2015	Spot Bond	0.00000	100.33534			100.26082			0.00	0	0.00
FRS131		On 31/03/2028	Spot Bond	2.99500	152.06077		2.99500	151.88406			0.00	0	0.00
FRS132		On 07/12/2033	Spot Bond	3.24500	189.33974		3.20500	190.18436			0.00	0	0.00
FRS133		On 24/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS134		On 31/01/2038	Spot Bond	3.39500	94.34741		3.39000	94.26103			0.00	0	0.00
FRS135		On 31/01/2038	Spot Bond	3.36500	94.83313		3.36000	94.74720			0.00	0	0.00
FRS136		On 31/01/2038	Spot Bond	2.25000	0.00000		2.25000	2.25000			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond	2.09000	274.26199		2.09000	274.19077			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
FRS37	On 07/12/2023	Spot Bond	1.98000		276.40180		1.98000	276.33084			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.70000		262.74608		2.70000	262.67351			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.45000		131.04517		2.45000	131.00980			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.67220			100.65060			0	0.00
FRS51	On 31/01/2022	Spot Bond	1.98000		130.69290		1.98000	130.65931			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.88247			100.85991			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.13521			101.11355			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.54798			100.52602			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.41500		109.54858		2.41000	109.62924			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		23.37009		104.97509	23.31096			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		30.05240		101.07593	29.97890			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		22.20498		100.44759	22.15097			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		28.33231		100.76967	28.26321			0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS81	On 30/10/2042	Spot Bond	2.02500		119.55208		1.98500	120.50878			0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS85	On 31/01/2025	Spot Bond	2.17000		114.16305		2.17000	114.13311			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.83899			98.83461			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.20000		113.86605		2.20000	113.83610			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.02189			99.99974			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.18000		345.29020		2.18000	352.47837			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.44718			100.42566			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.03977			100.01983			0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX16	On 15/09/2016	Spot Bond	7.66500	102.01830	7.62000	102.05237	0.00	0	0.00			
FRX17	On 15/09/2017	Spot Bond	8.26000	102.20440	8.21500	102.27488	0.00	0	0.00			
FRX18	On 14/04/2018	Spot Bond	8.49000	106.30784	8.42500	106.45217	0.00	8,000,000,000	2,000,000,000.00			
FRX19	On 15/11/2019	Spot Bond	9.10000	99.97528	9.03500	100.18516	0.00	100,000	1,460,000,000.00			
FRX20	On 01/10/2020	Spot Bond	9.76000	97.23604	9.30000	99.06575	0.00	0	0.00			
FRX23	On 28/02/2023	Spot Bond	10.03000	89.78150	9.97000	90.05144	0.00	0	0.00			
FRX24	On 10/12/2024	Spot Bond	10.01000	109.49161	9.95000	109.83742	0.00	0	5,900,000,000.00			
FRX26	On 01/10/2026	Spot Bond	10.37000	95.75536	10.31000	96.10906	0.00	0	500,000,000.00			
FRX30	On 31/01/2030	Spot Bond	10.69500	96.22884	10.63500	96.61931	0.00	12,000,000,000	3,000,000,000.00			
FRX31	On 21/02/2031	Spot Bond	10.82000	92.63964	10.75500	93.06409	0.00	0	0.00			
FRX45	On 14/04/2045	Spot Bond	10.21500	80.38659	10.14500	80.89933	0.00	0	0.00			
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.36421		101.34446	0.00	0	0.00			
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.38330		101.36327	0.00	0	0.00			
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.43098		101.41026	0.00	0	0.00			
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.50730		101.48548	0.00	0	0.00			
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.56453		101.54187	0.00	0	0.00			
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.81239		101.78613	0.00	0	0.00			
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.17749		100.15756	0.00	0	0.00			
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.02899		100.00868	0.00	0	0.00			
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.18400		100.16334	0.00	0	0.00			
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.19122		100.16975	0.00	0	0.00			
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.19723		100.17509	0.00	0	0.00			
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.22362		100.19852	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	
FS3A1U	On 20/02/2016	Spot Bond	100.00000		52.32995	100.00000	52.20318				0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		8.77951	100.00000	8.75824				0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.47296	100.00000	1.46939				0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.24712	100.00000	0.24652				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		10.17948	100.00000	10.15482				0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.70783	100.00000	1.70370				0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.28653	100.00000	0.28583				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		101.06412		101.04310				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.41000		101.34876	9.35500	101.41597				0.00	0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		100.82242		100.74295				0.00	0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.08152		100.00000				0.00	0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.08258		100.00000				0.00	0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.08943		100.00000				0.00	0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.09785		100.00000				0.00	0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.10309		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
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		100.31941			100.24843			0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.81644		100.00000	10.79023			0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		18.76974		100.00000	18.72427			0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.45992		100.00000	13.28820			0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		10.68781		100.00000	10.65444			0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.61696			100.53666			0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.64100			100.55757			0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.67082			100.58349			0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.71217			100.61945			0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.79183			100.77228			0	55,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.91993			100.89914			0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		102.29200			102.27277			0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		101.65695			101.63643			0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.17719			100.15478			0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		101.37594			101.35469			0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			0	1,039,500,000.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		101.80805			101.78598			1,000,000,000	500,000,000.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.66361			100.63781			0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		9.85339		100.00000	9.82953			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
HILB01	On 18/07/2015	Spot Bond	0.00000		100.86638			100.84701			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		101.61614			101.59534			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.52527			100.50427			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.53133			100.51008			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond	0.00000		101.16956			101.09867			0.00	0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000		100.39039			100.31941			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.83705			100.81565				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.44570	92.45649		7.40152	92.50683				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.87402			100.85167				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.44583	104.41639		8.40176	104.41639				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.92154			100.89796				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.89607	104.41639		8.85205	104.41639				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.97958			100.95449				0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.92032			100.89850				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
HPF03	On 15/04/2016	Spot Bond		0.00000	101.06892			101.04471			0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.40712			100.38474			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.52000		10.00000	109.49200			0	0.00
HPF05	On 17/02/2017	Spot Bond		9.29000	103.66607		9.23500	103.72660			0	0.00
HPF06	On 20/02/2020	Spot Bond		0.00000	100.22124			100.19641			0	0.00
HPF07	On 20/08/2017	Spot Bond		0.00000	100.20808			100.18473			0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.45000	108.51421		8.38500	108.76698			1,760,200,000	1,780,100,000.00
HWAY23	On 07/12/2023	Spot Bond		1.84000	279.15383		1.84000	279.08325			485,000,000	2,240,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.84000	285.85649		1.84000	285.78422			0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.67500	99.31531		9.61000	99.83792			3,060,000,000	2,230,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.71500	98.90992		9.65000	99.43862			0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	37.90113		100.00000	37.80931			0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	91.22289		100.00000	90.99821			0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	41.74826		100.00000	41.64601			1,600,000,000	800,000,000.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	33.49117		100.00000	33.41003			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond		10.00000	109.52000		10.00000	109.49200			0	0.00
I2025	On 31/01/2025	Spot Bond		1.56000	120.39452		1.56000	120.36496			53,416,885,400	31,338,482,300.00
I2038	On 31/01/2038	Spot Bond		1.81500	125.23000		1.81000	125.30999			28,635,784,000	96,728,088,300.00
I2046	On 31/03/2046	Spot Bond		1.84500	125.58737		1.84500	125.55561			52,554,422,000	95,278,070,500.00
I2050	On 31/12/2050	Spot Bond		1.87000	134.95817		1.87000	134.92388			55,137,227,200	28,139,670,800.00
IBL14	On 28/06/2015	Spot Bond		0.00000	101.39143			101.37292			1,000,000,000	500,000,000.00
IBL21	On 15/03/2016	Spot Bond		8.11500	102.97037		8.07000	102.98268			0	0.00
IBL22	On 15/03/2018	Spot Bond		8.16000	106.50608		8.10500	106.62220			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond		7.93500	102.64811		7.89000	102.67795			0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.52173			100.50086			0	0.00
IBL34	On 31/01/2017	Spot Bond		1.24000	131.53952		1.24000	131.50838			0	0.00
IBL36	On 31/01/2022	Spot Bond		2.05000	134.24584		2.05000	134.21108			0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	101.78687			101.76718			0	0.00
IBL39	On 02/04/2018	Spot Bond		8.28000	102.55308		8.22500	102.66863			0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	101.51644			101.49784			0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	102.21028			102.19048			0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.34420			100.32434			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.52000		10.00000	109.49200			0	0.00
IBL45	On 21/12/2018	Spot Bond		8.87000	100.87585		8.80500	101.04400			0	0.00
IBL46	On 15/01/2020	Spot Bond		9.33000	94.99001		9.26500	95.19511			0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	101.43334			101.41379			0	62,800,000.00
IBL49	On 02/04/2018	Spot Bond		8.95000	97.14734		8.89500	97.25651			0	0.00
IBL50	On 02/08/2020	Spot Bond		9.38000	101.76365		9.31500	101.99867			0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.48546			100.46565			0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	99.61986			99.59844			0	0.00
IBL54	On 31/07/2016	Spot Bond		7.87500	101.65932		7.83000	101.68714			0	0.00
IBL55	On 31/07/2018	Spot Bond		8.65000	101.15270		8.58500	101.30500			0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.64368			100.62149			0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.31323			100.29360			0	0.00
IBL58	On 13/02/2017	Spot Bond		7.93000	103.37750		7.87500	103.44251			0	0.00
IBL59	On 17/02/2019	Spot Bond		8.61000	104.42194		8.54500	104.60381			0	0.00
IBL60	On 17/02/2024	Spot Bond		9.69000	106.10736		9.63000	106.43614			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL61	On 31/03/2019	Spot Bond		0.00000	101.17416			101.15450			0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.68721			100.66768			0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.49835			100.47835			0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.60972			100.58945			0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.62184			100.60116			0	0.00
IBL66	On 12/03/2018	Spot Bond		0.00000	101.60457			101.58440			0	0.00
IBL67	On 31/01/2022	Spot Bond		2.78000	128.47021		2.78000	128.43439			0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00933		100.00000	0.00931			0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.78744			100.76820			0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.75125			100.73106			0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.94000	98.30254		8.88000	98.52827			0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.08150			100.01017			0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.08407			100.01212			0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.91000	97.94527		9.85000	98.27873			0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.62282		5.00000	101.60896			0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.54119		5.00000	100.52763			0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.82129		4.00000	100.81044			0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	100.45552		4.00000	100.44466			0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		45.37052		100.00000	45.25940			0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		45.19181		100.00000	45.08113			0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		45.19181		100.00000	45.08113			0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	104.59110		9.20000	104.56539			0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.26316			100.23917			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.76967	100.00000		8.74842			0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.33909			100.31127			0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		93.09320	100.00000		92.86163			0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		14.58875	100.00000		14.55302			0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		20.46998	100.00000		20.42039			0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.53580	100.00000		1.53287			0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.62741	100.00000		9.60383			0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.50134	100.00000		9.47832			0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.59303	100.00000		10.56709			0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		31.05568	100.00000		30.97963			0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		89.90148	100.00000		89.68059			0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		82.76644	100.00000		82.57919			0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		81.65548	100.00000		81.47321			0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		98.41270	100.00000		97.63779			0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		98.41270	100.00000		97.63780			0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		90.34653	100.00000		90.12346			0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		85.62876	100.00000		85.36691			0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		80.57395	100.00000		80.39648			0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		80.40826	100.00000		80.17983			0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		81.83857	100.00000		81.65548			0	0.00
INA522	On 26/05/2015	Spot Bond	6.40000		99.94742	6.40000		99.96494			0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.85992	6.40000		99.84244			0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.75512	6.40000		99.73768			0	0.00
INA529	On 14/07/2015	Spot Bond	6.45000		99.14154	6.45000		99.12418			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
INA530	On 21/07/2015	Spot Bond	6.45000		99.02011		6.60000	98.97983			0	0.00
INA531	On 28/07/2015	Spot Bond	6.60000		98.87365		6.60000	98.85598			0	0.00
INA533	On 11/08/2015	Spot Bond	6.60000		98.62679		6.60000	98.60920			0	0.00
INA534	On 18/08/2015	Spot Bond	6.60000		98.50382		100.00000	100.00000			33,000,000,000	21,500,000,000.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.51907			101.49349			0	0.00
ING115	On 31/03/2016	Spot Bond	10.91275		102.46490		10.90684	102.43739			0	0.00
ING116	On 31/03/2016	Spot Bond	10.91275		101.81179		10.90684	101.78445			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.60728			101.58299			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.57667			101.55284			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.98352		6.50000	100.96587			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.68791			101.58968			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		93.36489			93.36489			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		101.50608			101.42328			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.88291			100.80516			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.52000		10.00000	109.49200			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		101.55200			101.45775			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		103.61860			103.53273			0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.94763			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.79961			100.72601			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		98.09803			98.02488			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		97.95846			97.88489			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000		72.85429		100.00000	72.70916			0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000		100.20890			100.12534			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
INLV01	On 12/08/2024	Spot Bond	0.00000		100.48541			100.45671			0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000		88.80779		100.00000	88.59223			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.52000		10.00000	109.49200			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.97393			100.95288			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.98640			100.96509			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.62500		101.38560		8.58000	101.43896			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		101.20177			101.18128			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		101.23022			101.20923			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		101.24921			101.22789			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.90780			100.88728			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.95324			100.93169			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.92578			100.90485			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.78212			100.71101			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.69000		98.79777		9.63000	99.03795			3,700,000,000	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.62625			101.60651			0	70,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.85000		103.54536		8.79500	103.63636			0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		101.09310			101.07228			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.06335			101.04179			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		99.46424			99.44125			0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.63511			101.61039			0	0.00
IV014	On 22/06/2015	Spot Bond	8.18000		104.70930		8.14500	104.68846			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		103.03694			103.01435			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		99.77076			99.74749			0	0.00
IV017	On 31/01/2022	Spot Bond	3.33000		127.50632		3.33000	127.46886			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond	3.49500	149.17268	3.49500	149.12833			0.00	0	0.00	
IV022	On 02/04/2022	Spot Bond	0.00000	101.35171		101.32818			0.00	0	0.00	
IV023	On 11/07/2022	Spot Bond	0.00000	101.09268		101.06903			0.00	0	0.00	
IV024	On 27/07/2022	Spot Bond	0.00000	100.95008		100.92604			0.00	0	0.00	
IV025	On 12/09/2019	Spot Bond	0.00000	101.84937		101.82600			0.00	0	0.00	
IV026	On 27/09/2024	Spot Bond	0.00000	101.48427		101.46089			0.00	0	0.00	
IV030	On 31/01/2025	Spot Bond	3.56000	108.19174	3.56000	108.15927			0.00	0	0.00	
IV030A	On 31/01/2025	Spot Bond	3.56000	108.19174	3.56000	108.15927			0.00	0	0.00	
IV031	On 11/03/2025	Spot Bond	0.00000	101.96976		101.94521			0.00	0	0.00	
IV032	On 14/08/2023	Spot Bond	0.00000	100.37630		100.35113			0.00	0	0.00	
IV08	On 30/04/2018	Spot Bond	10.41000	109.25353	10.34500	109.39234			0.00	0	0.00	
IV09	On 30/04/2018	Spot Bond	0.00000	102.67140		102.64659			0.00	0	0.00	
IV19A	On 31/03/2028	Spot Bond	3.59500	142.73611	3.59500	142.69331			0.00	0	0.00	
IV531U	On 30/07/2015	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00	
IV533U	On 13/08/2015	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00	
IV534U	On 20/08/2015	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00	
IVA522	On 28/05/2015	Spot Bond	6.40000	99.98247	6.40000	99.94742			0.00	0	0.00	
IVA523	On 04/06/2015	Spot Bond	6.40000	99.98247	6.40000	99.98247			0.00	0	0.00	
IVA524	On 11/06/2015	Spot Bond	6.40000	99.85992	6.40000	99.85992			0.00	0	0.00	
IVA528	On 09/07/2015	Spot Bond	6.45000	99.61274	6.45000	99.61274			0.00	0	0.00	
IVA529	On 16/07/2015	Spot Bond	6.45000	99.49015	6.45000	99.49015			0.00	0	0.00	
IVA530	On 23/07/2015	Spot Bond	6.45000	99.36786	6.60000	99.35325			0.00	0	0.00	
IVA531	On 30/07/2015	Spot Bond	6.60000	98.73244	6.60000	98.73244			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
IVA534	On 20/08/2015	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		100.80001			100.78095			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.52000		10.00000	109.49200			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.82014			100.80079			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.04367			101.02381			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.17687			100.15702			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.15526			100.13253			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		99.94240			99.92307			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.97402			100.95297			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.98026			100.95908			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.99274			100.97129			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.93656			100.91634			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.83176			100.81051			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.63813			100.61691			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		101.51024			101.48891			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.28773			100.26696			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00689			100.03474			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00633			100.03437			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		101.13012			101.10863			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.72037			100.69989			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		101.40376			101.38394			0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		101.27541			101.25437			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		101.30804			101.28645			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC035	On 30/06/2019	Spot Bond	0.00000		101.30804			101.28645			0	0.00
IVC036	On 16/07/2019	Spot Bond	9.21000		103.66263		9.14500	103.85707			0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		15.69289		100.00000	15.65778			0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.92878		100.00000	10.90201			0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.82711			100.80753			0	0.00
IVC040	On 24/07/2021	Spot Bond	9.36000		103.15968		9.30000	103.41023			0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.65011			100.62848			0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.30989			100.28916			0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		101.45275			101.43334			0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		104.34589			104.26863			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.69187			100.67221			0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		101.71386			101.69431			0	0.00
IVC047	On 27/10/2015	Spot Bond	6.98000		100.82846		6.94500	100.82401			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.51655			100.49402			0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.17731			100.15490			0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		99.89804			99.87750			0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.55654			100.53427			0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.37197			100.35128			0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		100.40559			100.38300			0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		99.90568			99.88661			0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000		101.42919			101.40710			0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000		100.61784			100.59729			0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		100.74908			100.72322			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
JDG01	On 30/10/2015	Spot Bond		0.00000	100.63887			100.61687			0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.77505			100.75320			0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	52.20318		100.00000	52.07671			0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	101.31692			101.29497			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	101.85485			101.83364			0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	101.72971			101.70741			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	99.77680			101.78186			0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	85.44601		100.00000	85.24590			0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	102.07973			101.98275			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.65006			100.62403			0	0.00
KW01	On 31/10/2027	Spot Bond		8.56000	138.38051		8.50000	138.92045			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	101.33079			101.31102			0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	99.63854			99.61875			0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	99.94377			99.92485			0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	101.40878			101.38826			0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	101.00572			100.98407			0	0.00
LBK11	On 28/11/2019	Spot Bond		10.33000	97.52185		10.26500	97.72119			0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	102.46580		9.71000	102.43897			0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.61870			100.59737			0	0.00
LGL02	On 13/08/2017	Spot Bond		8.88000	99.82389		8.82500	99.90680			100,000	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond		9.01000	97.77703		8.95500	97.88640			2,800,000,000	700,000,000.00
LGL04	On 14/08/2020	Spot Bond		10.00000	99.27656		9.93500	99.50421			100,000	580,000,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	101.84918			101.82581			0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	102.35132			102.32078			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond	8.00000		106.30390		7.96500	106.29955			4,160,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		102.56115			102.52782			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.11753			100.03807			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.19359			100.17186			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.20027			100.11117			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.21451			100.11906			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.30351			100.22746			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		101.41546			101.33769			0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000		99.80849			99.73885			0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000		99.28608			99.21642			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000		98.93108			98.86211			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000		98.70740			98.63753			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		101.56280			101.49010			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		101.57444			101.50121			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		101.57414			101.46530			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.24850			101.22949			0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.93836			101.91903			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		101.23868			101.21957			0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		101.72626			101.70773			0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.34517			100.32557			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.90864			100.88933			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.43229			100.41345			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.42823			100.40870			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBF042	On 07/08/2017	Spot Bond	0.00000		100.43777			100.41780			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		99.80790			101.47386			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		100.87981			100.80233			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		100.94896			100.92847			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		60.38083	100.00000	60.23456				0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		22.08845	100.00000	22.03436				0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		21.39324	100.00000	21.34085				0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		21.47814	100.00000	21.42554				0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		20.64133	100.00000	20.59132				0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		21.59088	100.00000	21.53858				0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		100.60966			100.58939			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.87000		101.57608	8.80500	101.76283				0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.89000		101.10126	8.82500	101.28724				110,000,000	110,000,000.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		103.24432			103.16842			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		101.05650			100.97381			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		103.06217			102.97459			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		103.19799			103.10640			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.09500		101.87199	8.04000	101.91963				0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.86000		105.15199	8.79500	105.32586				0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.61500		105.86091	9.55500	106.12604				0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		101.37373			101.35384			216,386,800	108,193,400.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.42145			101.40087			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.68000		103.93337	9.61500	104.05573				0	0.00
MGL01	On 15/09/2015	Spot Bond	7.15000		102.07059	7.11500	102.06155				0	3,650,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.98033			0	0.00
MIL02	On 31/05/2017	Spot Bond	9.02000		99.53030		8.96500	99.60497			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		101.52485			101.50403			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.49000		104.48947		9.43000	104.73106			800,000,000	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		99.93530			99.91369			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		25.46241		100.00000	25.40073			0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.98262			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.72000		99.53040		8.66500	99.60619			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.10000		103.77164		7.06500	103.75617			0	0.00
MTN04	On 13/07/2017	Spot Bond	8.71000		106.48625		8.65500	106.56792			0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.62269		100.89771	6.60651			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.70943		100.61875	6.69308			0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NAM01	On 19/11/2022	Spot Bond	9.05500		95.96976		8.99500	96.25945			100,000,000	100,000,000.00
NBK10A	On 25/07/2016	Spot Bond	7.64000		101.55872		7.59500	101.58657			0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.20000		98.83644		9.13500	99.08643			0	50,000,000.00
NBK12A	On 19/03/2021	Spot Bond	8.94000		103.74544		8.88000	103.99204			0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.39000		103.85798		9.33000	104.19204			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK13B	On 21/02/2017	Spot Bond	0.00000		101.05356			101.03423			0	30,000,000.00
NBK14A	On 26/06/2021	Spot Bond	9.30000		103.89688		9.24000	104.14525			0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.09623			100.07910			0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.54000		98.91007		9.48000	99.09417			0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		101.12520			101.10810			0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.16000		98.35712		10.10000	98.68534			14,000,000,000	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.76250			100.74373			0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.34000		98.47103		10.28000	98.82521			1,000,000,000	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.12309			100.10611			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		101.21931			101.19963			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		101.00906			100.98966			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		101.31086			101.22893			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.35212			100.27365			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.34886			100.32829			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.35801			100.33689			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.37269			100.28963			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.38300			100.36039			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.83901			100.81636			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.98000		103.12542		6.94500	103.11675			0	740,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		102.09129			102.07218			0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.89000		111.21757		8.82500	111.43153			6,800,100,000	3,490,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.73500		38.28193		10.67500	38.43506			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.88964			100.86688			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.68500		102.98749		7.64000	103.00202			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond	0.00000		101.36070			101.34007			0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		99.93918			99.91877			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		96.58141			96.56293			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		99.92304			99.90364			0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.66829			100.64682			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.65025			100.62862			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		93.04470			93.02560			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		101.06854			100.99295			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.30960			100.28727			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		101.48345			101.46197			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		101.40712			101.38675			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		101.73072			101.70991			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		101.36034			101.34064			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		101.34250			101.26456			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		101.34155			101.26367			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.58576			100.56557			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		101.54567			101.45581			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.90500		106.36739		9.84500	106.61434			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		101.53618			101.44688			0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.94000		105.25606		9.88000	105.51336			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		101.54567			101.45581			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		101.38999			101.30927			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
NCLN89	On 20/03/2017	Spot Bond	0.00000	101.39055			101.37035			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	101.56084			101.47010			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	101.57982			101.48795			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000	99.91542			99.83097			0.00	0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000	101.06478			101.04364			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.09000	103.04814		7.05500	103.03938			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.76060			100.73615			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	98.70577			98.68204			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.07000	103.86029		10.00500	104.13151			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	99.79329			99.76763			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	101.02433			100.93137			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	101.02937			100.93235			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.94742			100.92943			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	116.64364		9.44500	116.61438			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	99.98215			99.95843			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.52000		10.00000	109.49200			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.99000	168.63524		1.99000	171.16308			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.42000	141.54223		2.42000	141.38990			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000	184.65623		3.45000	184.59909			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	2.81000	107.80614		2.81000	107.67253			0.00	0	0.00
NILB14	On 31/03/2028	Spot Bond	3.08500	140.57609		3.08500	140.41515			0.00	0	0.00
NILB15	On 31/03/2028	Spot Bond	2.99500	152.06077		2.99500	151.88406			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.73000	105.73733		8.66500	105.98252			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
NQ1A10	On 22/05/2020	Spot Bond		9.36000	104.43725		9.29500	104.59611			0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.14121			100.12050			0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.13371			100.11407			0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.13845			100.11814			0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.13563			100.11573			0	0.00
NQ1A19	On 22/05/2050	Spot Bond		0.00000	100.14390			100.12282			0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.56000	105.63027		9.49500	105.86242			0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.14127			100.12056			0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.13939			100.11895			0	0.00
NQ1B17	On 22/05/2052	Spot Bond		0.00000	100.15188			100.12964			0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.76000	104.40475		9.69500	104.55669			0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.14315			100.12217			0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	100.14409			100.12298			0	0.00
NQ1C17	On 22/05/2052	Spot Bond		0.00000	100.15992			100.13652			0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.17858			100.15249			0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.16722			100.14277			0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.14691			100.12539			0	0.00
NRA018	On 30/11/2018	Spot Bond		8.66000	110.59199		8.59500	110.77232			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.39000	115.98944		9.33000	116.30756			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond		1.88500	173.90126		1.88500	173.85706			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond		10.16000	115.11045		10.10000	115.56435			1,240,000,000	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.95780			100.88754			0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.75610			100.73706			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
NTC16	On 22/03/2018	Spot Bond	0.00000		101.45177			101.43024			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		99.87465			99.85592			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.03809			100.01896			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.02215			99.99973			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.02966			99.90865			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.38788	100.00000	16.34818				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		89.23715	100.00000	89.02212				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.99000		101.52417	6.95500	101.51966				0.00	1,011,800,000	511,800,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00549			99.98442			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.88000		97.82411	9.81500	98.02711				0.00	0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		101.64577			101.62250			0.00	0	0.00
OML05	On 19/03/2025	Spot Bond	10.02000		100.88180	9.96000	101.07875				0.00	0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.57000		100.76766	10.51000	101.02411				0.00	3,000,000,000	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.16000		100.87474	11.10000	101.19543				0.00	2,000,000,000	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		35.15585	100.00000	35.07069				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		99.38000			99.33000			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.52000	10.00000	109.49200				0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		101.74192			101.66274			0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		99.81243			99.79330			0.00	0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		100.47296			100.39666			0.00	0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000		100.30049			100.22019			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.33256			101.31284			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.37641			101.35584			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.79314			100.77235			0.00	1,200,000,000	600,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
PPC004	On 30/06/2021	Spot Bond	9.59000	105.26524	9.53000	105.51273			0.00	0	0.00	
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.61766		100.59783			0.00	0	0.00	
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.63441		100.61404			0.00	0	0.00	
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.64195		100.62133			0.00	0	0.00	
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.65869		100.63752			0.00	0	0.00	
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.73060		100.70710			0.00	0	0.00	
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.74731		100.72327			0.00	0	0.00	
PTH01	On 30/04/2016	Spot Bond	0.00000	100.65964		100.63690			0.00	0	0.00	
R010P	On 21/12/2025	Spot Bond	7.98000	43.75519	7.92000	44.01333			0.00	0	0.00	
R158	On 15/09/2015	Spot Bond	6.00000	104.87094	5.96500	104.86488			0.00	59,600,000,000	96,058,683,700.00	
R158P	On 15/09/2015	Spot Bond	6.51500	98.09155	6.47000	98.08743			0.00	0	0.00	
R159	On 15/09/2016	Spot Bond	6.61500	111.14464	6.57000	111.18361			0.00	86,747,308,200	89,248,249,600.00	
R159P	On 15/09/2016	Spot Bond	6.44500	92.10674	6.40000	92.14304			0.00	0	0.00	
R186	On 21/12/2026	Spot Bond	8.16000	121.87814	8.10000	122.34807			0.00	93,342,110,400	03,197,571,600.00	
R187P	On 21/12/2026	Spot Bond	7.90000	40.82352	7.84000	41.08826			0.00	0	0.00	
R188P	On 21/12/2027	Spot Bond	7.82000	38.14708	7.76000	38.41682			0.00	0	0.00	
R197	On 07/12/2023	Spot Bond	1.48000	286.38062	1.48000	286.31100			0.00	34,026,015,600	21,751,441,300.00	
R202	On 07/12/2033	Spot Bond	1.70500	234.38101	1.66500	235.67236			0.00	17,258,126,200	13,713,499,000.00	
R2023	On 28/02/2023	Spot Bond	7.99000	100.50868	7.93000	100.82723			0.00	47,269,982,800	56,071,108,600.00	
R203	On 15/09/2017	Spot Bond	7.16000	103.93465	7.10500	104.03135			0.00	44,396,996,800	63,821,270,000.00	
R2030	On 31/01/2030	Spot Bond	8.57500	97.83903	8.51500	98.29711			0.00	76,737,038,200	06,674,738,000.00	
R2032	On 31/03/2032	Spot Bond	8.67000	97.62680	8.61000	98.11837			0.00	44,296,897,400	62,349,690,000.00	
R2037	On 31/01/2037	Spot Bond	8.77500	100.10327	8.71000	100.69530			0.00	31,876,055,000	83,909,335,200.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond	7.44000	105.21135	7.37500	105.39302	0.00	10,811,287,900	27,315,596,100.00			
R2044	On 31/01/2044	Spot Bond	8.84500	101.84642	8.77500	102.54589	0.00	85,708,998,600	33,705,401,400.00			
R2048	On 28/02/2048	Spot Bond	8.83500	101.21091	8.76500	101.93191	0.00	77,406,360,500	62,723,172,800.00			
R207	On 15/01/2020	Spot Bond	7.68000	101.02138	7.61500	101.24774	0.00	86,097,227,800	76,697,496,600.00			
R208	On 31/03/2021	Spot Bond	7.79000	96.26858	7.73000	96.51818	0.00	90,270,747,300	50,345,809,700.00			
R209	On 31/03/2036	Spot Bond	8.72500	77.41164	8.66000	77.90200	0.00	36,259,663,300	80,811,664,300.00			
R210	On 31/03/2028	Spot Bond	1.59500	177.19270	1.59500	177.14911	0.00	10,021,765,800	68,446,683,600.00			
R211	On 31/01/2017	Spot Bond	0.54000	133.04964	0.54000	133.02070	0.00	10,856,854,800	28,443,257,300.00			
R212	On 31/01/2022	Spot Bond	1.48000	138.96235	1.48000	138.92854	0.00	26,383,885,800	66,001,549,700.00			
R213	On 28/02/2031	Spot Bond	8.62000	87.87212	8.55500	88.35336	0.00	27,622,951,000	84,980,058,900.00			
R214	On 28/02/2041	Spot Bond	8.76500	78.56738	8.69500	79.12898	0.00	35,081,687,700	34,664,657,300.00			
R228C	On 15/09/2015	Spot Bond	6.51500	98.09155	6.47000	98.08743	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.43500	95.08222	6.39000	95.09898	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.44500	92.10674	6.40000	92.14304	0.00	0	0.00			
R327C	On 21/06/2015	Spot Bond	6.58500	99.58677	6.54000	99.57181	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.45500	96.48531	6.41000	96.49228	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.43500	93.48787	6.39000	93.51506	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.49500	90.49141	6.45000	90.53730	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.13500	86.53308	7.08000	86.61140	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.18500	83.44904	7.13000	83.54661	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.44500	79.93854	7.38000	80.07622	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.42500	77.12260	7.36000	77.27970	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.40500	74.42020	7.34000	74.59523	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.39500	71.79476	7.33000	71.98620	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	
R337C		On 21/06/2020	Spot Bond	7.64000	68.41200		7.57500	68.61522			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond	7.62000	65.96547		7.55500	66.18221			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond	7.71000	63.21135		7.65000	63.42011			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond	7.68000	60.98052		7.62000	61.19967			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond	7.65000	58.84543		7.59000	59.07405			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond	7.62000	56.80152		7.56000	57.03877			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond	7.58000	54.88709		7.52000	55.13238			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond	7.54000	53.05766		7.48000	53.31029			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond	8.10000	48.69266		8.04000	48.93725			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond	8.06000	46.96975		8.00000	47.21939			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	8.02000	45.32525		7.96000	45.57940			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	7.98000	43.75519		7.92000	44.01333			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	7.94000	42.25580		7.88000	42.51745			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	7.90000	40.82352		7.84000	41.08826			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	7.86000	39.45501		7.80000	39.72243			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	7.82000	38.14708		7.76000	38.41682			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	102.73618			102.71288			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond	0.00000	103.34049			103.31657			0.00	0	0.00
RCSB06		On 17/01/2017	Spot Bond	0.00000	102.19937			102.17599			0.00	0	0.00
RCSB07		On 10/12/2017	Spot Bond	0.00000	101.91759			101.89408			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond	100.00000	28.51965		100.00000	28.45057			0.00	0	0.00
RCSB2U		On 24/07/2017	Spot Bond	100.00000	14.62457		100.00000	14.58875			0.00	0	0.00
RCSB3U		On 17/03/2017	Spot Bond	100.00000	33.73629		100.00000	33.65457			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
RCSB4U	On 07/11/2015	Spot Bond	100.00000		85.57785	100.00000	85.38291		0.00		0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		33.31414	100.00000	33.23345		0.00		0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		19.10949	100.00000	19.06217		0.00		0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.73852	100.00000	21.68246		0.00		0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.46245	100.00000	8.43873		0.00		0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.52855	100.00000	16.48593		0.00		0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		13.39114	100.00000	13.35661		0.00		0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.55949	100.00000	9.53484		0.00		0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		101.67855		101.65775		0.00		0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		101.61526		101.59519		0.00		0	700,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.03866		100.01926		0.00		0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.04076		100.02028		0.00		0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.07696		100.00733		0.00		0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		101.28836		101.21027		0.00		0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		101.29587		101.21612		0.00		0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		100.05567	100.00000	77.14513		0.00		31,500,000,000	44,900,000,000.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		100.05797	100.00000	53.84304		0.00		7,000,000,000	3,500,000,000.00
REB01	On 21/05/2018	Spot Bond	0.00000		100.17637		100.15409		0.00		0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		100.14688		100.07339		0.00		0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		17.35220	100.00000	17.31017		0.00		0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		11.59852	100.00000	11.57043		0.00		0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.27234	100.00000	9.24987		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
RES04U	On 02/03/2021	Spot Bond	100.00000		8.39844	100.00000		8.37809			0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.28972			100.26972			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		101.08761			101.06680			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.51963			100.49791			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		101.75830			101.73805			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.93367			100.91293			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.01890			99.99983			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		101.75267			101.73166			0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		101.08579			101.00854			0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.82635			100.80523			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		87.97901			87.77025			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		83.40105			83.23218			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		91.47146			91.21701			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		90.57112			90.30478			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		101.92063			101.89020			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		84.18174			84.12577			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		97.15323			97.09905			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		105.83937	12.35000		105.80434			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.21189	100.00000		14.17747			0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		102.08281			102.05918			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.85512	100.00000		6.83833			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		37.22435	100.00000		37.13318			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000		54.93102	100.00000	54.79795				0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.06821	100.00000	14.01684				0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		40.22521	100.00000	40.12776				0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.48286		100.31465				0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		78.48790		78.40314				0	0.00
RW21	On 21/04/2021	Spot Bond	9.09000		104.96619	9.03000	105.21732				0	835,000,000.00
RW23	On 10/12/2023	Spot Bond	9.44000		104.83869	9.38000	105.16024				0	0.00
RW28	On 10/12/2028	Spot Bond	9.88000		107.46970	9.81500	107.93186				0	50,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.19622		96.16069				0	0.00
SBK12	On 24/11/2016	Spot Bond	7.81500		104.28547	7.77000	104.32768				0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		109.52000	10.00000	109.49200				0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.02237		99.94848				0	0.00
SBK14	On 01/12/2017	Spot Bond	9.40000		100.49142	9.34500	100.58711				10,000,000	9,920,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.57756		101.55649				0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.78393		102.76296				0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		102.04694		102.02591				0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.19587		100.17149				0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.80553		100.78260				0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		99.90074		99.87583				0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.80551		100.77955				0	0.00
SBK22	On 28/05/2025	Spot Bond	100.00000	0.02069		100.00000	0.02062				87,600,000,000	00,000,000,000.00
SBK23	On 28/05/2027	Spot Bond	100.00000	11.59077		100.00000	0.00594				59,615,000,000	00,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.94000		99.76739	8.87500	99.90383				4,740,000,000	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.49000		104.41452	7.45500	104.40434				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBN29	On 15/09/2015	Spot Bond	7.93500	104.27897	7.89000	104.27065			0.00	0	0.00	
SBN31	On 15/09/2015	Spot Bond	7.25000	104.48777	7.21500	104.47825			0.00	0	0.00	
SBN33	On 15/09/2017	Spot Bond	8.56000	101.02651	8.50500	101.11586			0.00	0	0.00	
SBN34	On 15/09/2015	Spot Bond	7.39500	104.44350	7.36000	104.43358			0.00	0	0.00	
SBN35	On 15/09/2015	Spot Bond	7.97500	104.26680	7.93000	104.25837			0.00	0	0.00	
SBN45	On 15/09/2017	Spot Bond	0.00000	101.52339		101.50302			0.00	0	0.00	
SBN51	On 03/10/2016	Spot Bond	0.00000	101.13573		101.11413			0.00	0	0.00	
SBS13	On 22/09/2017	Spot Bond	8.21000	103.05216	8.15500	103.14487			0.00	0	0.00	
SBS15	On 26/04/2016	Spot Bond	0.00000	101.02900		101.00977			0.00	200,000,000	100,000,000.00	
SBS16	On 22/09/2018	Spot Bond	0.00000	101.40656		101.38531			0.00	0	0.00	
SBS18	On 23/06/2018	Spot Bond	0.00000	102.61326		102.59337			0.00	0	0.00	
SBS19	On 23/06/2021	Spot Bond	9.55000	107.22844	9.49000	107.47812			0.00	0	0.00	
SBS20	On 15/05/2026	Spot Bond	10.06000	100.30822	10.00000	100.67552			0.00	0	0.00	
SBS21	On 15/05/2026	Spot Bond	0.00000	100.32146		100.29826			0.00	0	0.00	
SBS23	On 23/05/2017	Spot Bond	0.00000	100.26539		100.19394			0.00	2,000,000,000	1,000,000,000.00	
SBS24	On 24/05/2019	Spot Bond	0.00000	101.26098		101.19036			0.00	1,400,000,000	700,000,000.00	
SBS25	On 24/05/2019	Spot Bond	9.02000	99.62486	8.95500	99.81442			0.00	200,000	630,000,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000	24.16541	100.00000	24.11134			0.00	0	0.00	
SBS27	On 20/02/2024	Spot Bond	9.53000	106.21574	9.47000	106.54785			0.00	0	2,500,000,000.00	
SBS28	On 23/04/2017	Spot Bond	0.00000	100.47953		100.45988			0.00	0	0.00	
SBS29	On 12/06/2019	Spot Bond	9.04000	102.84134	8.98000	103.01463			0.00	0	0.00	
SBS3	On 25/05/2026	Spot Bond	10.07000	87.82551	10.01000	88.16309			0.00	0	0.00	
SBS30	On 12/06/2019	Spot Bond	0.00000	101.03077		101.01070			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
SBS31	On 27/06/2027	Spot Bond	9.81000	104.33339		9.75000	104.72529			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	101.41345			101.39350			0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	101.45218			101.43167			0	0.00
SBS34	On 19/09/2024	Spot Bond	9.96000	102.75640		9.90000	103.09101			2,900,000,000	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000	100.60964			100.58937			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000	100.62586			100.60505			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.08000	98.49384		9.01500	98.70700			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.26000	95.91848		10.20000	96.23815			6,000,000,000	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.67000	96.15168		10.60500	96.57735			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.49000	96.06908		9.43000	96.32290			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.61500	108.43164		7.57000	108.45782			0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.09000	274.26199		2.09000	274.19077			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.18500	131.65735		1.18500	131.62638			350,000,000	350,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	25.70886		100.00000	25.64658			0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.95781			100.87860			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	25.15548		100.00000	25.09454			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	1.81000	130.32654		1.81000	130.29364			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.98352		6.50000	100.96587			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	102.72549			102.70432			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SHS03	On 29/06/2015	Spot Bond	0.00000		101.29194			101.27064			0	0.00	
SHS04	On 29/06/2017	Spot Bond	0.00000		102.86245			102.84167			0	0.00	
SHS05	On 29/06/2017	Spot Bond	8.66000		103.78503		8.60500	103.86416			0	12,760,000,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000		102.46282			102.44121			0	0.00	
SHS07	On 10/04/2016	Spot Bond	0.00000		101.21067			101.19003			0	0.00	
SHS08	On 21/05/2016	Spot Bond	0.00000		101.40671			101.32137			0	0.00	
SHS11U	On 19/11/2016	Spot Bond	100.00000		33.57250		100.00000	33.49117			0	0.00	
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.52000		10.00000	109.49200			0	0.00	
SHS12	On 12/12/2016	Spot Bond	0.00000		101.65774			101.63687			0	0.00	
SHS14	On 17/06/2017	Spot Bond	0.00000		101.61827			101.59717			0	0.00	
SHS16U	On 29/06/2016	Spot Bond	100.00000		37.99317		100.00000	37.90113			0	0.00	
SHS17U	On 30/09/2016	Spot Bond	100.00000		46.12467		100.00000	46.01292			0	0.00	
SHS18U	On 30/11/2016	Spot Bond	100.00000		32.20420		100.00000	32.12533			0	0.00	
SHS19	On 10/09/2017	Spot Bond	9.50000		103.50614		9.44500	103.51397			0	0.00	
SHS20	On 19/04/2016	Spot Bond	0.00000		100.88020			100.78879			0	0.00	
SHS22	On 23/02/2020	Spot Bond	0.00000		100.08944			100.01618			0	0.00	
SLI2	On 15/08/2016	Spot Bond	7.86500		104.74000		7.82000	104.76989			0.00	2,280,000,000	4,217,066,700.00
SLI3	On 15/08/2023	Spot Bond	9.04000		101.52110		8.97500	101.67370			0	0.00	
SNT01	On 15/09/2017	Spot Bond	8.66000		100.82284		8.50500	101.11586			0.00	8,040,000,000	4,020,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.16659			100.14552			0	0.00	
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.23145			100.21157			0	0.00	
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.57290			100.55226			0	0.00	
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.15894			100.07941			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.16319			100.08152			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.03799			100.01493			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.26000		105.39912		8.20500	105.43237			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.07002			101.05041			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.90493			100.88399			0	0.00
SSA06	On 16/04/2020	Spot Bond	9.38000		95.85281		9.32000	96.05282			4,000,100,000	2,140,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		99.93794			99.91713			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		101.45532			101.43281			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.68929			100.66714			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.36000		89.53242		9.30000	89.75664			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.36000		89.53242		9.30000	89.75664			0	0.00
SSN007	On 15/01/2020	Spot Bond	9.10000		95.80315		9.03500	96.01110			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		101.59038			101.56828			0	0.00
SSN009	On 15/09/2017	Spot Bond	8.04000		102.09423		7.98500	102.18626			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.31000		112.78449		2.31000	112.75448			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.75000		101.23081		8.68500	101.40007			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		100.06859		8.50000	99.97637			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.20000		106.58225		10.14000	106.96215			0	2,500,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000		99.92664			99.90816			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.49000		75.06433		10.42500	75.44076			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.82691			100.80526			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.86793			100.78617			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		101.45198			101.42914			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.96948			100.87811			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN029	On 07/12/2023	Spot Bond	0.00000		99.20754			101.50242			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.08482			100.00000			0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000		101.61398			101.52396			0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.92987			0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000		99.80769			99.73776			0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000		99.78949			99.71932			0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000		99.66821			99.59836			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		98.38421			98.31159			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000		99.07150			99.00142			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000		99.47280			99.54309			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000		99.47261			99.54293			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000		99.57770			99.64808			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000		98.63556			98.56468			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000		98.57286			98.50238			0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000		98.58215			98.51125			0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000		98.58618			98.51548			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000		98.56442			98.49353			0	0.00
SY1245	On 17/06/2015	Spot Bond	0.00000		99.56557			99.54412			0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000		98.51125			98.44036			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.46000		103.96828		6.42500	103.96247			560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.81000		102.70189		8.75000	103.08415			0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		100.16212			100.08100			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
T12A11	On 21/02/2048	Spot Bond		0.00000	100.16953			100.08469			0.00	0	0.00
T12A12	On 21/02/2048	Spot Bond		9.33000	97.13597		9.26500	97.68710			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	55.02159		100.00000	54.88830			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.75249			100.73328			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.48466			100.46528			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	99.92614			99.90755			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	101.32605			101.30686			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	101.39288			101.37272			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	100.16930						0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	101.15487			101.00597			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond		0.00000	100.58363			100.50767			0.00	0	0.00
TFS134	On 28/04/2016	Spot Bond		0.00000	100.56877			100.49230			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.60067			100.58137			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.86500	103.80246		7.82000	103.83010			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.78617			100.70454			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.80709			100.72329			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	102.81844		7.83000	102.79663			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.77466			100.69423			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.80082			100.71767			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	102.86357			102.77289			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.77466			100.69423			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.80082			100.71767			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	102.57843		7.16000	102.55850			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.85202			100.76354			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
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.84784			100.75980			0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.94797			100.84949			0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.93442			100.83736			0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	101.34167			101.20199			0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	101.29527			101.16046			0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.77362			100.69330			0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.80709			100.72329			0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.14049		8.73000	103.04316			0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.51233			100.43147			0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.80082			100.71767			0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.91000	101.04235		8.84500	101.11844			0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.34483			100.32425			0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.82021			100.79925			0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.85411			100.76541			0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.84262			100.75512			0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.85827			100.83633			0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.94589			100.84762			0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.94172			100.84390			0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.92588			100.90220			0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	101.26947			101.13735			0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	101.27359			101.14106			0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	101.27886			101.24604			0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.16001			100.07994			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.16530			100.08258			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.28000		102.05340		9.21500	102.25121			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.16212			100.08100			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.16953			100.08469			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.19000		100.02722		9.12500	100.22362			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.16107			100.08047			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.16953			100.08469			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.30000		98.93338		9.23500	99.05901			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.17904			100.08943			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.17904			100.08943			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.17904			100.08943			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		100.17904			100.08943			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.19589			100.09785			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.19589			100.09785			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.19589			100.09785			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		100.19568			100.09774			0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.26372			100.13169			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.26372			100.13169			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		100.44929			100.31764			0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000		100.26248			100.13107			0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.82127			100.80028			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.38609		101.06155	6.37030			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		101.01821			100.99855			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.80540			100.78483			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		101.19508			101.17513			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.80540			100.78483			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.81598			100.79513			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.82127			100.80028			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.79905			100.77864			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.81598			100.79513			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.87412			100.85177			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.87412			100.85177			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.87412			100.85177			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.95862			100.93408			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.97973			100.95465			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.95334			100.92894			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		101.37451			101.33920			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		101.40076			101.36477			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		101.39026			101.35454			0	0.00
TL20	On 22/02/2020	Spot Bond	9.63000		88.18343		9.56500	88.37909			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		109.52000		10.00000	109.49200			0	0.00
TN17	On 14/11/2017	Spot Bond	8.21000		102.64422		8.15500	102.74403			28,065,000,000	11,665,000,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TN20	On 17/09/2020	Spot Bond			9.52000		106.06072		9.46000	106.28607			0.00	38,024,900,000	14,649,200,000.00
TN20U	On 14/04/2020	Spot Bond			100.00000		1.60928		100.00000	1.60534			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond			9.70000		106.90179		9.64000	107.22961			0.00	24,040,000,000	9,370,000,000.00
TN25	On 19/08/2025	Spot Bond			9.91000		99.97097		9.84000	100.38166			0.00	31,000,000,000	15,950,000,000.00
TN27	On 14/11/2027	Spot Bond			9.96000		92.88248		9.90000	93.25978			0.00	19,800,100,000	10,070,000,000.00
TN30	On 09/10/2030	Spot Bond			10.34500		102.58841		10.28500	103.02280			0.00	5,440,000,000	32,420,000,000.00
TN40	On 09/10/2040	Spot Bond			10.68500		102.00584		10.61500	102.59160			0.00	2,000,000,000	17,000,000,000.00
TNF16	On 10/06/2016	Spot Bond			0.00000		101.59000			101.57066			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond			0.00000		100.00171			99.98068			0.00	4,989,500	4,989,500.00
TORQ2	On 15/04/2022	Spot Bond			0.00000		100.29147			100.27044			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond			0.00000		100.29869			100.27714			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond			0.00000		100.29937			100.27776			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond			0.00000		100.33465			100.31051			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond			0.00000		100.40783			100.37843			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond			0.00000		100.29907			100.27749			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond			10.00000		109.52000		10.00000	109.49200			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond			0.00000		101.05069			101.03069			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond			0.00000		101.07190			101.05149			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond			0.00000		100.93649			100.91755			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond			0.00000		100.99708			100.97690			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond			10.00000		99.94648		10.00000	99.91972			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond			9.75000		99.94781		9.75000	99.92172			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond			100.00000		9.94850		100.00000	9.92284			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond			0.00000		101.45514			101.37496			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
TRAA2	On 14/06/2024	Spot Bond	0.00000		101.54242			101.45738			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		8.94037		100.00000	8.90418			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		9.52593		100.00000	9.48737			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		101.59080			101.50307			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		9.87728		100.00000	9.83728			0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		101.60047			101.51220			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		10.17006		100.00000	10.12888			0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		101.87008			101.76677			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		13.74200		100.00000	13.68637			0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		102.45940			102.32294			0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		17.66530		100.00000	17.59377			0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		12.22974		100.00000	12.20011			0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.94622			0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		99.76580			99.69374			0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		99.23662			99.16215			0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		98.99431			98.92117			0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		98.72647			98.65264			0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		98.44968			98.37497			0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		98.18241			98.10746			0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		102.81807			102.66366			0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		101.64045			101.48785			0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		97.12690			97.05179			0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		96.64721			96.57311			0.00	3,000,000,000 21,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSP180	On 10/12/2015	Spot Bond	0.00000	96.32059			96.24512			0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	95.64001			95.56643			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	95.41959			95.34660			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	95.06592			94.99144			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	94.74109			94.66569			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000	94.36517			94.28824			0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000	99.55444			99.48843			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000	94.09599			94.01907			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000	96.96941			96.89682			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000	93.34603			93.26976			0	0.00
TSP191	On 26/05/2016	Spot Bond	100.00000	50.19026	100.00000	100.00000				0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.20716	100.00000	13.17516				0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	102.16110			102.08658			0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000	101.65096			101.57918			0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000	101.19462			101.12330			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000	101.23944			101.16432			0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000	100.82019			100.74887			0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000	100.78453			100.71321			0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000	100.74887			100.67755			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000	100.71672			100.64234			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000	100.69538			100.62405			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000	100.64277			100.57135			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000	100.33133			100.25751			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC099	On 18/08/2015	Spot Bond	0.00000		100.19815			100.12610			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000		100.07151			100.00000			0	0.00
TWC102	On 24/08/2015	Spot Bond	100.00000		83.40694	100.00000	80.57395				0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000		100.05503	100.00000	77.12502				20,000,000,000	10,000,000,000.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		101.82740			101.74795			0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		100.87373			100.79430			0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		101.67616			101.60329			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		100.80261			100.72964			0	0.00
UG21	On 02/03/2021	Spot Bond	9.19000		109.16785	9.13000	109.41673				0	184,000,000.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		8.69725	100.00000	8.67984				0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		8.96204	100.00000	8.92364				0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.49605	100.00000	8.47905				0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		8.85980	100.00000	8.82185				0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		102.40844			102.33012			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.35655			100.27732			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		78.83369	100.00000	78.66379				0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		101.24844			101.16917			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		101.25342			101.17264			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.44376			100.42241			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.44440			100.42302			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		101.22660			101.20640			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		101.25933			101.23858			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
VKE06	On 08/05/2018	Spot Bond	0.00000	100.43704			100.41601			0.00	0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000	99.78743			100.36035			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	8.16467		100.00000	8.14833			0.00	0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000	8.58188		100.00000	8.54511			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	7.96348		100.00000	7.94754			0.00	0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000	8.47964		100.00000	8.44332			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00030		100.00000	0.00030			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.00500	105.19921		6.96000	105.22389			0.00	20,000,000,000	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.08000	242.63003		1.08000	242.57364			0.00	72,900,000	72,900,000.00
WSP1	On 28/05/2015	Spot Bond	6.28500	99.98278		6.28500	100.00000			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.66000	102.46274		7.60500	102.54368			0.00	10,000,000,000	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.99500	103.40558		7.93000	103.60723			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.30500	102.82000		8.24000	103.06381			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.49000	102.38266		8.33000	103.11411			0.00	30,341,000,000	15,291,000,000.00
Z014	On 30/06/2015	Spot Bond	5.95000	99.48106		5.91500	99.46806			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.88000	97.74820		5.84500	97.74600			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.95000	99.46493		5.91500	99.45203			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.38500	73.01446		7.32000	73.19896			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	71.70923		100.00000	71.56863			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	40.26704		100.00000	40.19064			0.00	0	0.00
Total for j-Bonds :										0.00	13,575,373,000	175,180,253,300.00
Grand Total:										0.00	13,575,430,266	175,184,451,973.00