



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: 29/06/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 29/06/2015	Any day expiry		12.29030	12.29030		12.22740	12.22740		14.76	0	0.00
\$ / R	On 30/06/2015	Any day expiry		12.28560	12.28560		12.22740	12.22740		14.87	0	15,883.00
\$ / R	On 02/07/2015	Any day expiry		12.28570	12.28570		12.22930	12.22930		15.15	0	0.00
\$ / R	On 02/07/2015	Any day expiry	11.80	Put	1.29820	0.00130	3.89430	0.00389	1.298	20.76	0	5,500.00
\$ / R	On 02/07/2015	Any day expiry	12.33	Put	93.37630	0.09338	142.04130	0.14204	93.376	15.49	0	10,000.00
\$ / R	On 02/07/2015	Any day expiry	12.60	Call	6.21940	0.00622	6.48470	0.00648	6.219	18.63	0	5,500.00
\$ / R	On 06/07/2015	Any day expiry		12.29290	12.29290		12.23650	12.23650		14.06	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	61.29760	0.06130	50.65800	0.05066	61.298	14.50	0	5,500.00
\$ / R	On 07/07/2015	Any day expiry		12.29470	12.29470		12.23830	12.23830		14.41	0	0.00
\$ / R	On 07/07/2015	Any day expiry	12.15	Call	196.06050	0.19606	159.75210	0.15975	196.060	15.06	0	15,000.00
\$ / R	On 13/07/2015	Any day expiry		12.30720	12.30720		12.25120	12.25120		14.72	0	2,492.00
\$ / R	On 20/07/2015	Any day expiry		12.32260	12.32260		12.26660	12.26660		14.11	0	3,096.00
\$ / R	On 29/07/2015	Any day expiry		12.34250	12.34250		12.28640	12.28640		13.92	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	0.54400	0.00054	0.51780	0.00052	0.544	17.06	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	2.19140	0.00219	2.18330	0.00218	2.191	15.70	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	83.25070	0.08325	66.89780	0.06690	83.251	15.35	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Call	44.53560	0.04454	35.66710	0.03567	44.536	16.39	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Put	672.03560	0.67204	719.26710	0.71927	672.036	16.39	0	4,600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	0.33170	0.00033	0.22710	0.00023	0.332	30.29	0.00	0	300.00
\$ / R	On 12/08/2015	Any day expiry			12.37300	12.37300	12.31650	12.31650		13.75	0.00	0	750.00
\$ / R	On 25/08/2015	Any day expiry			12.40130	12.40130	12.34440	12.34440		13.79	0.00	0	51.00
\$ / R	On 25/08/2015	Any day expiry	12.50	Call	230.47170	0.23047	202.61160	0.20261	230.472	14.12	0.00	0	8,000.00
\$ / R	On 26/08/2015	Any day expiry			12.40350	12.40350	12.34650	12.34650		13.81	0.00	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	88.45470	0.08845	77.02470	0.07702	88.455	16.14	0.00	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	794.95470	0.79495	840.52470	0.84052	794.955	16.14	0.00	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry			12.40560	12.40560	12.34860	12.34860		13.81	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	3.15740	0.00316	3.28050	0.00328	3.157	15.41	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	7.57370	0.00757	8.55160	0.00855	7.574	14.06	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	112.09590	0.11210	97.50070	0.09750	112.096	15.62	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	4.14860	0.00415	4.32060	0.00432	4.149	29.18	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.41430	12.41430	12.35720	12.35720		13.74	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.43620	12.43620	12.37850	12.37850		13.94	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.44500	12.44500	12.38700	12.38700		13.91	0.00	34,944	613,954.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	3.26750	0.00327	3.38410	0.00338	3.268	15.72	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,848.59420	1.84859	1,790.72860	1.79073	1,848.594	15.60	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	8.84190	0.00884	9.32040	0.00932	8.842	14.44	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,454.26830	1.45427	1,396.77820	1.39678	1,454.268	14.38	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	9.26830	0.00927	9.77820	0.00978	9.268	14.38	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,288.81240	1.28881	1,231.87040	1.23187	1,288.812	13.86	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	14.81570	0.01482	16.27930	0.01628	14.816	13.77	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	16.72860	0.01673	18.34050	0.01834	16.729	13.73	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	19.42200	0.01942	21.23730	0.02124	19.422	13.68	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	35.25060	0.03525	38.20010	0.03820	35.251	13.45	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	39.26760	0.03927	42.49510	0.04250	39.268	13.41	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	46.01370	0.04601	49.70200	0.04970	46.014	13.35	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	891.01370	0.89101	836.70200	0.83670	891.014	13.35	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	48.46680	0.04847	52.32210	0.05232	48.467	13.33	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	67.20830	0.06721	72.31570	0.07232	67.208	13.19	0.00	0	1,585.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	75.83740	0.07584	81.52060	0.08152	75.837	13.14	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	571.49130	0.57149	525.43470	0.52543	571.491	13.29	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	126.49130	0.12649	138.43470	0.13843	126.491	13.29	0.00	0	46,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	544.36250	0.54436	499.31270	0.49931	544.363	13.34	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.06	Call	531.10760	0.53111	486.57170	0.48657	531.108	13.37	0.00	0	3,717.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	518.06070	0.51806	474.04890	0.47405	518.061	13.40	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	505.22310	0.50522	461.74070	0.46174	505.223	13.43	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	160.22310	0.16022	174.74070	0.17474	160.223	13.43	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	486.36300	0.48636	443.68810	0.44369	486.363	13.47	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	444.20260	0.44420	403.47070	0.40347	444.203	13.57	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	426.92990	0.42693	387.05100	0.38705	426.930	13.61	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.30	Put	243.48230	0.24348	263.62650	0.26363	243.482	13.70	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.40	Put	293.02400	0.29302	316.11400	0.31611	293.024	13.84	0.00	0	4,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	319.28540	0.31929	287.12820	0.28713	319.285	13.90	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	294.49960	0.29450	264.63960	0.26464	294.500	14.06	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	257.64000	0.25764	230.88080	0.23088	257.640	14.36	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	250.81340	0.25081	224.65490	0.22465	250.813	14.42	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	210.54230	0.21054	188.09010	0.18809	210.542	14.80	0.00	0	650.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	172.00830		0.17201		153.37530	0.15338	172.008	15.25	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	150.39310		0.15039		134.02480	0.13402	150.393	15.55	0.00	0	4,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	705.39310		0.70539		747.02480	0.74702	705.393	15.55	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	138.88320		0.13888		124.14180	0.12414	138.883	15.73	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	137.12500		0.13713		122.57610	0.12258	137.125	15.76	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	132.00110		0.13200		118.01660	0.11802	132.001	15.86	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	123.93070		0.12393		110.84230	0.11084	123.931	16.04	0.00	0	1,585.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	914.41020		0.91441		960.96130	0.96096	914.410	16.38	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	91.14240		0.09114		81.80360	0.08180	91.142	16.89	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	46.32000		0.04632		42.07930	0.04208	46.320	18.91	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	34.19170		0.03419		31.29960	0.03130	34.192	19.91	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	29.65620		0.02966		27.26390	0.02726	29.656	20.41	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	26.34810		0.02635		24.31650	0.02432	26.348	20.84	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.47560		12.47560		12.41680	12.41680		13.92	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	8.24680		0.00825		8.65020	0.00865	8.247	14.79	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	17.94060		0.01794		18.89670	0.01890	17.941	13.86	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	34.07670		0.03408		36.62800	0.03663	34.077	13.53	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	135.78780		0.13579		123.18760	0.12319	135.788	16.33	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	63.89360		0.06389		58.87870	0.05888	63.894	18.66	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	13.10850		0.01311		11.77890	0.01178	13.108	28.34	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.48000		12.48000		12.42100	12.42100		14.08	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.54360		12.54360		12.48360	12.48360		14.23	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	14.95560		0.01496		15.90480	0.01590	14.956	14.65	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	29.47630		0.02948		31.33420	0.03133	29.476	13.89	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	155.06820		0.15507		144.41920	0.14442	155.068	17.03	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	25.01690		0.02502		23.81750	0.02382	25.017	27.57	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.60740		12.60740		12.54620	12.54620		14.32	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	22.47630		0.02248		23.83350	0.02383	22.476	14.67	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	40.14220		0.04014		42.59460	0.04259	40.142	13.91	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	168.64200		0.16864		159.36680	0.15937	168.642	17.65	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	30.67330		0.03067		27.86320	0.02786	30.673	27.20	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.63700		12.63700		12.57530	12.57530		14.40	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.64380		12.64380		12.58200	12.58200		14.41	0.00	2,762	129,219.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,728.12870		1.72813		1,668.28280	1.66828	1,728.129	14.39	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	34.32870		0.03433		36.28280	0.03628	34.329	14.39	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,680.85630		1.68086		1,621.18040	1.62118	1,680.856	14.28	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,493.94110		1.49394		1,435.09270	1.43509	1,493.941	13.85	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,311.26230		1.31126		1,255.07430	1.25507	1,311.262	13.42	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	97.30690		0.09731		105.10130	0.10510	97.307	13.33	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	99.03470		0.09903		106.95080	0.10695	99.035	13.33	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	125.81190		0.12581		135.57140	0.13557	125.812	13.27	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	136.61140		0.13661		147.09130	0.14709	136.611	13.25	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	160.29700		0.16030		172.31660	0.17232	160.297	13.21	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	186.93380		0.18693		204.00510	0.20401	186.934	13.17	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	767.19540		0.76720		724.83360	0.72483	767.195	13.36	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	736.88520		0.73689		695.72480	0.69572	736.885	13.46	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	730.94140		0.73094		690.02110	0.69002	730.941	13.48	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	707.54370		0.70754		667.59580	0.66760	707.544	13.55	0.00	0	1,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	440.22980		0.44023		470.73350	0.47073	440.230	14.23	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	519.60100		0.51960		488.53540	0.48854	519.601	14.25	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	367.12240		0.36712		346.11600	0.34612	367.122	15.31	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	339.50290		0.33950		320.25200	0.32025	339.503	15.56	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	314.24530		0.31425		296.63430	0.29663	314.245	15.82	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	270.33320		0.27033		255.68080	0.25568	270.333	16.35	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	262.51930		0.26252		248.36670	0.24837	262.519	16.45	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	251.31450		0.25131		237.88620	0.23789	251.315	16.61	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	224.23480		0.22423		212.57320	0.21257	224.235	17.04	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	140.34250		0.14034		133.95470	0.13395	140.343	18.89	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	106.84750		0.10685		102.56520	0.10257	106.848	20.10	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	99.63720		0.09964		95.79980	0.09580	99.637	20.43	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	98.07680		0.09808		94.33670	0.09434	98.077	20.51	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	84.23730		0.08424		84.78560	0.08479	84.237	23.81	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.66660		12.66660		12.60430	12.60430		14.35	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	29.64470		0.02964		31.27980	0.03128	29.645	14.67	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	49.45720		0.04946		52.33560	0.05234	49.457	13.91	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	176.81370		0.17681		168.68050	0.16868	176.814	18.24	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	33.27910		0.03328		32.61460	0.03261	33.279	26.62	0	300.00
\$ / R	On 27/01/2016	Any day expiry			12.75110		12.75110		12.68680	12.68680		14.62	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	157.70070		0.15770		167.02320	0.16702	157.701	13.26	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	489.20840		0.48921		462.81950	0.46282	489.208	15.15	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	446.22250		0.44622		422.28470	0.42228	446.223	15.50	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	201.05610		0.20106		191.46420	0.19146	201.056	18.85	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.78760		12.78760		12.72240	12.72240		14.74	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	121.78750		0.12179		127.01430	0.12701	121.788	13.28	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	152.54970		0.15255		150.11380	0.15011	152.550	20.97	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.81740		12.81740		12.75140	12.75140		14.72	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	169.29780		0.16930		175.87800	0.17588	169.298	13.29	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	209.44940		0.20945		198.93400	0.19893	209.449	19.51	0	250.00
\$ / R	On 11/03/2016	Any day expiry			12.85160		12.85160		12.78480	12.78480		14.83	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.85850		12.85850		12.79150	12.79150		14.82	1,320	8,759.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	66.31330		0.06631		64.80670	0.06481	66.313	14.02	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	120.09200		0.12009		123.11020	0.12311	120.092	13.19	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	174.37200		0.17437		180.57240	0.18057	174.372	13.26	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	181.88500		0.18189		188.53360	0.18853	181.885	13.27	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	203.02200		0.20302		210.93780	0.21094	203.022	13.29	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	214.20260		0.21420		222.78490	0.22278	214.203	13.30	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	263.12970		0.26313		274.61280	0.27461	263.130	13.35	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	357.01810		0.35702		337.97860	0.33798	357.018	17.38	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	299.06950		0.29907		283.13820	0.28314	299.070	18.23	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	263.12830		0.26313		249.27230	0.24927	263.128	18.85	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	184.23320		0.18423		177.62270	0.17762	184.233	22.07	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	179.82450		0.17982		173.78640	0.17379	179.825	25.11	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	24.26590		0.02427		22.27470	0.02227	24.266	25.92	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			12.89280		12.89280		12.82490	12.82490		14.92	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	178.37000		0.17837		183.76040	0.18376	178.370	13.24	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	220.98600		0.22099		209.75660	0.20976	220.986	20.22	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 26/04/2016	Any day expiry		12.95820	12.95820	12.88950	12.88950		15.04	0.00	0	0.00
\$ / R	11.80	Put	185.72460		0.18572	189.75470	0.18975	185.725	13.23	0.00	0	250.00	
\$ / R	15.66	Call	234.84500		0.23485	225.61850	0.22562	234.845	21.16	0.00	0	250.00	
\$ / R		On 27/05/2016	Any day expiry		13.03070	13.03070	12.96120	12.96120		15.25	0.00	0	0.00
\$ / R	11.80	Put	191.15570		0.19116	194.87160	0.19487	191.156	13.17	0.00	0	250.00	
\$ / R	16.13	Call	266.02510		0.26603	258.89630	0.25890	266.025	22.61	0.00	0	250.00	
\$ / R		On 06/06/2016	Any day expiry		13.05410	13.05410	12.98440	12.98440		15.23	0.00	0	0.00
\$ / R	12.20	Put	317.47700		0.31748	327.44540	0.32745	317.477	13.49	0.00	0	1,000.00	
\$ / R	15.45	Call	305.26710		0.30527	289.77570	0.28978	305.267	20.36	0.00	0	1,000.00	
\$ / R		On 09/06/2016	Any day expiry		13.06110	13.06110	12.99130	12.99130		15.23	0.00	0	264.00
\$ / R		On 13/06/2016	Foreign Exchange Future		13.07050	13.07050	13.00060	13.00060		15.23	0.00	0	3,520.00
\$ / R	12.16	Put	304.13450		0.30413	312.80190	0.31280	304.135	13.45	0.00	0	330.00	
\$ / R	14.93	Call	372.66020		0.37266	353.72540	0.35373	372.660	19.27	0.00	0	330.00	
\$ / R		On 28/06/2016	Any day expiry		13.10560	13.10560	13.03530	13.03530		15.32	0.00	0	0.00
\$ / R	11.80	Put	194.95870		0.19496	195.99930	0.19600	194.959	13.09	0.00	0	250.00	
\$ / R	16.62	Call	305.51030		0.30551	294.02370	0.29402	305.510	24.17	0.00	0	250.00	
\$ / R		On 27/07/2016	Any day expiry		13.16700	13.16700	13.09650	13.09650		15.46	0.00	0	0.00
\$ / R	11.80	Put	206.16390		0.20616	203.40680	0.20341	206.164	13.22	0.00	0	250.00	
\$ / R	17.13	Call	328.56930		0.32857	314.48520	0.31449	328.569	25.36	0.00	0	250.00	
\$ / R		On 26/08/2016	Any day expiry		13.22970	13.22970	13.15940	13.15940		15.68	0.00	0	0.00
\$ / R	11.80	Put	218.54980		0.21855	213.79830	0.21380	218.550	13.37	0.00	0	250.00	
\$ / R	17.70	Call	303.37840		0.30338	279.88840	0.27989	303.378	25.30	0.00	0	250.00	
\$ / R		On 15/09/2016	Any day expiry		13.08560	13.08560	13.08560	13.08560		16.05	0.00	0	259.00
\$ / R		On 19/09/2016	Foreign Exchange Future		13.27990	13.27990	13.20960	13.20960		15.68	0.00	0	0.00
\$ / R		On 28/09/2016	Any day expiry		13.29870	13.29870	13.22850	13.22850		15.78	0.00	0	0.00
\$ / R	11.80	Put	225.33270		0.22533	225.09150	0.22509	225.333	13.37	0.00	0	250.00	
\$ / R	18.25	Call	279.46990		0.27947	266.54250	0.26654	279.470	25.01	0.00	0	250.00	
\$ / R		On 26/10/2016	Any day expiry		13.35720	13.35720	13.28720	13.28720		15.86	0.00	0	0.00
\$ / R	11.80	Put	232.19300		0.23219	229.67070	0.22967	232.193	13.41	0.00	0	250.00	
\$ / R	18.77	Call	257.29860		0.25730	246.16170	0.24616	257.299	24.80	0.00	0	250.00	
\$ / R		On 28/11/2016	Any day expiry		13.42620	13.42620	13.35630	13.35630		16.02	0.00	0	0.00
\$ / R	11.80	Put	240.22100		0.24022	235.75760	0.23576	240.221	13.47	0.00	0	250.00	
\$ / R	19.40	Call	237.59400		0.23759	223.69910	0.22370	237.594	24.69	0.00	0	250.00	
\$ / R		On 14/12/2016	Any day expiry		13.45970	13.45970	13.38990	13.38990		16.00	0.00	0	251.00
\$ / R		On 19/12/2016	Foreign Exchange Future		13.47010	13.47010	13.40030	13.40030		16.00	0.00	0	0.00
\$ / R	11.80	Put	237.59090		0.23759	234.05420	0.23405	237.591	13.33	0.00	0	250.00	
\$ / R	19.81	Call	211.13430		0.21113	198.19670	0.19820	211.134	24.18	0.00	0	250.00	
\$ / R MAXI		On 14/09/2015	Foreign Exchange Future		12.44500	12.44500	12.38700	12.38700		13.91	0.00	18	786.00
\$ / R MAXI		On 11/12/2015	Foreign Exchange Future		12.64380	12.64380	12.58200	12.58200		14.41	0.00	38	104.00
\$ / R MAXI		On 14/03/2016	Foreign Exchange Future		12.85850	12.85850	12.79150	12.79150		14.82	0.00	8	49.00
\$ / R MAXI		On 13/06/2016	Foreign Exchange Future		13.07050	13.07050	13.00060	13.00060		15.23	0.00	0	0.00
£ / R		On 14/09/2015	Foreign Exchange Future		19.58530	19.58530	19.48640	19.48640		13.04	0.00	1,158	26,874.00
£ / R	18.00	Put	47.20840		0.04721	53.86450	0.05386	47.208	13.56	0.00	0	16,500.00	
£ / R	18.16	Put	60.23150		0.06023	68.35080	0.06835	60.231	13.32	0.00	0	16,500.00	
£ / R	18.50	Put	99.28180		0.09928	111.53760	0.11154	99.282	12.83	0.00	0	18,900.00	
£ / R	20.50	Call	186.26930		0.18627	157.07900	0.15708	186.269	14.18	0.00	0	20,000.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
£ / R	On 11/12/2015	Foreign Exchange Future			19.88620		19.88620		19.78070	19.78070		13.65		20	2,348.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	91.31250		0.09131		97.80620	0.09781	91.313	13.13	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	560.59600		0.56060		512.84490	0.51284	560.596	14.13	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	432.19350		0.43219		394.38410	0.39438	432.193	14.63	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.21340		20.21340		20.09990	20.09990		14.04	0.00	0	585.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.53860		20.53860		20.42020	20.42020		14.35	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10154		0.10154		0.10006	0.10006		10.98	0.00	0	20.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10332		0.10332		0.10194	0.10194		12.92	0.00	0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10534		0.10534		0.10375	0.10375		13.54	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.89760		13.89760		13.83220	13.83220		12.85	0.00	9,563	33,812.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	7.27030		0.00727		8.40400	0.00840	7.270	13.75	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	21.25230		0.02125		25.05020	0.02505	21.252	12.80	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	36.14630		0.03615		41.48200	0.04148	36.146	12.59	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	38.04040		0.03804		43.55400	0.04355	38.040	12.57	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	46.48430		0.04648		52.75620	0.05276	46.484	12.48	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	170.55390		0.17055		150.41370	0.15041	170.554	13.97	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	126.09030		0.12609		111.26190	0.11126	126.090	14.48	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	85.98640		0.08599		75.92850	0.07593	85.986	15.32	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			13.91620		13.91620		13.85030	13.85030		12.88	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	106.24620		0.10625		93.96740	0.09397	106.246	15.16	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	1,040.04620		1.04005	1,093.66740	1.09367	1,040.046		15.16	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.01210		14.01210		13.94420	13.94420		13.19	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	172.73330		0.17273		155.71590	0.15572	172.733	15.22	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	1,080.63330		1.08063	1,131.51590	1.13152	1,080.633		15.22	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.14100		14.14100		14.07050	14.07050		13.49	0.00	63	34,951.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	108.37440		0.10837		115.30680	0.11531	108.374	12.71	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	383.03830		0.38304		408.14470	0.40814	383.038	13.15	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	98.66280		0.09866		90.89320	0.09089	98.663	18.54	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.26920		14.26920		14.19580	14.19580		13.60	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	403.33540		0.40334		375.40280	0.37540	403.335	14.83	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	385.89290		0.38589		359.14490	0.35914	385.893	14.98	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.41140		14.41140		14.33470	14.33470		13.79	0.00	0	3,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.68690		14.68690		14.60570	14.60570		14.36	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	535.40090		0.53540		565.71330	0.56571	535.401	13.37	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	489.18180		0.48918		462.11630	0.46212	489.182	16.72	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.95130		14.95130		14.86990	14.86990		14.82	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 06/08/2015	Index Future			455.55200		455.55200		456.27500	456.27500			0.00	0	124.00
AL37	On 05/11/2015	Index Future			462.84000		462.84000		463.58900	463.58900			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			535.89700		535.89700		537.83700	537.83700			0.00	0	3.00
AL7T	On 05/11/2015	Index Future			544.47000		544.47000		546.45900	546.45900			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			489.29400		489.29400		490.99700	490.99700			0.00	0	508.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ALBI	On 05/11/2015	Index Future	497.12200		497.12200		498.86800	498.86800			0	103.00
ALBI	On 04/02/2016	Index Future	505.55300		505.55300		507.33500	507.33500			0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.49060		9.49060		9.42640	9.42640		12.26	7	1,782.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.59790		9.59790		9.53080	9.53080		12.94	0	8,693.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.71680		9.71680		9.64570	9.64570		12.99	0	1,000.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.83770		9.83770		9.76450	9.76450		13.07	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	10.03920		10.03920		9.99330	9.99330		12.41	0	2,836.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	10.18870		10.18870		10.13930	10.13930		12.44	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	117.51650		117.51650		107.63380	107.63380			0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.42870		13.42870		13.28200	13.28200		13.09	0	1,627.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.69650		13.69650		13.54290	13.54290		13.85	0	7,188.00
CNH / R	On 14/09/2015	Foreign Exchange Future	1.99320		1.99320		1.98340	1.98340		13.18	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.01430		2.01430		2.00380	2.00380		13.40	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.86500		1.86500		1.85430	1.85430		12.98	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.89960		1.89960		1.88830	1.88830		12.80	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	125.07808		125.07808		125.05595	125.05595			0	0.00
EL28	On 05/11/2015	Bond Future	125.51150		125.51150		125.49168	125.49168			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	9.90631		82.97664		9.85667	83.32743			0	6,396.00
ES33	On 05/11/2015	Bond Future	10.00167		80.50456		9.95018	80.86264			0	0.00
ES33	On 04/02/2016	Bond Future	10.09219		81.87160		10.03893	82.23630			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GOVI	On 06/08/2015	GOVI	486.05800		486.05800		487.63800	487.63800			17	467.00
GOVI	On 05/11/2015	GOVI	493.83400		493.83400		495.45400	495.45400			0	27.00
GOVI	On 04/02/2016	GOVI	502.20900		502.20900		503.86400	503.86400			0	0.00
I2025	On 06/08/2015	Bond Future	121.10783		121.10783		121.08771	121.08771			0	38.00
I2025	On 05/11/2015	Bond Future	123.02647		123.02647		123.00868	123.00868			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	126.10297		126.10297		124.73632	124.73632			0	3,582.00
I2038	On 05/11/2015	Bond Future	128.10088		128.10088		126.71505	126.71505			0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2046	On 06/08/2015	Bond Future	122.94483		122.94483		122.92354	122.92354			0	5,722.00
I2046	On 05/11/2015	Bond Future	123.48627		123.48627		123.46704	123.46704			0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2050	On 06/08/2015	Bond Future	132.78268		132.78268		132.75962	132.75962			0	3,821.00
I2050	On 05/11/2015	Bond Future	134.88594		134.88594		134.86565	134.86565			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	228.53800		228.53800		228.13200	228.13200			0	1,080.00
IGOV	On 05/11/2015	Index Future	232.19400		232.19400		231.78900	231.78900			0	17.00
IGOV	On 04/02/2016	Index Future	236.13200		236.13200		235.72300	235.72300			0	0.00
ILBI	On 06/08/2015	Index Future	620.08700		620.08700		619.55600	619.55600			0	159.00
ILBI	On 05/11/2015	Index Future	630.20600		630.20600		629.67700	629.67700			0	0.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.17000		93.83000		6.19000	93.81000			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.32000		93.68000		6.33000	93.67000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.37000		93.63000		6.38000	93.62000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.51000		93.49000		6.50000	93.50000			0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.56000		93.44000		6.56000	93.44000			0	500.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.68000		93.32000		6.67000	93.33000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.86000		93.14000		6.82000	93.18000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.94000		93.06000		6.93000	93.07000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.17000		92.83000		7.16000	92.84000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.37000		92.63000		7.37000	92.63000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.54000		92.46000		7.54000	92.46000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.67000		92.33000		7.66000	92.34000			0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.81000		92.19000		7.81000	92.19000			0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.12440		0.12440		0.12390	0.12390			0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12350		0.12350		0.12350	0.12350			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.12350		0.12350		0.12330	0.12330			0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future	0.05850		0.05850		0.05830	0.05830			0	27,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.05670		0.05670		0.05690	0.05690			0	86,700.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NGN / R	On 14/03/2016		Foreign Exchange Future	0.05560	0.05560		0.05570	0.05570			0	0.00
NZ\$ / R	On 01/07/2015		Any day expiry	8.36190	8.36190		8.34000	8.34000		20.16	0	0.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.42170	8.42170		8.39920	8.39920		9.44	0	0.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.49830	8.49830		8.47300	8.47300		11.38	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	8.58450	8.58450		8.55590	8.55590		12.11	0	0.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.11670	1.11670		1.11670	1.11670			20	26,000.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.11840	1.11840		1.11830	1.11830			0	0.00
QUANTO € / \$	On 14/03/2016		Foreign Exchange Future	1.12080	1.12080		1.12060	1.12060			0	0.00
R186	On 06/08/2015		Bond Future	8.38475	116.77268		8.32456	117.25439		9.58	38	35,832.00
R186	On 06/08/2015	7.65	Call	66.95000	0.06695		110.35000	0.11035	66.950	9.29	0	75.00
R186	On 06/08/2015	7.75	Call	116.54000	0.11654		181.74000	0.18174	116.540	9.32	0	1,000.00
R186	On 06/08/2015	7.85	Call	193.64000	0.19364		287.00000	0.28700	193.640	9.36	0	20.00
R186	On 06/08/2015	8.05	Call	466.72000	0.46672		633.72000	0.63372	466.720	9.43	0	75.00
R186	On 06/08/2015	8.35	Call	1,298.92000	1.29892		1,596.29000	1.59629	1,298.920	9.53	0	20.00
R186	On 06/08/2015	8.45	Put	1,189.41000	1.18941		1,045.32000	1.04532	1,189.410	9.56	0	4,229.00
R186	On 06/08/2015	8.46	Put	1,154.78000	1.15478		1,014.47000	1.01447	1,154.780	9.57	0	75.00
R186	On 06/08/2015	8.50	Put	1,023.11000	1.02311		897.45000	0.89745	1,023.110	9.58	0	5,229.00
R186	On 06/08/2015	8.55	Put	875.94000	0.87594		767.36000	0.76736	875.940	9.61	0	7,229.00
R186	On 06/08/2015	8.68	Put	568.03000	0.56803		496.95000	0.49695	568.030	9.69	0	20.00
R186	On 06/08/2015	8.90	Put	248.12000	0.24812		218.18000	0.21818	248.120	9.83	0	5,350.00
R186	On 05/11/2015		Bond Future	8.45273	118.62245		8.38996	119.11426		9.47	0	500.00
R186	On 05/11/2015	7.73	Call	696.09000	0.69609		820.92000	0.82092	696.090	9.21	0	169.00
R186	On 05/11/2015	7.86	Call	926.58000	0.92658		1,078.52000	1.07852	926.580	9.26	0	674.00
R186	On 05/11/2015	8.22	Put	3,675.72000	3.67572		3,418.87000	3.41887	3,675.720	9.37	0	1,090.00
R186	On 05/11/2015	8.25	Put	3,531.96000	3.53196		3,282.23000	3.28223	3,531.960	9.38	0	8,690.00
R186	On 05/11/2015	8.35	Call	2,273.95000	2.27395		2,539.62000	2.53962	2,273.950	9.42	0	843.00
R186	On 05/11/2015	8.35	Put	3,080.35000	3.08035		2,854.21000	2.85421	3,080.350	9.42	0	9,370.00
R186	On 05/11/2015	8.45	Put	2,669.77000	2.66977		2,466.68000	2.46668	2,669.770	9.45	0	6,248.00
R186	On 05/11/2015	8.85	Put	1,420.63000	1.42063		1,299.22000	1.29922	1,420.630	9.62	0	843.00
R186	On 05/11/2015	9.00	Put	1,093.80000	1.09380		997.04000	0.99704	1,093.800	9.69	0	2,600.00
R186	On 04/02/2016		Bond Future	8.51037	115.33757		8.44510	115.83853		9.27	0	5,512.00
R186	On 05/05/2016		Bond Future	8.55916	117.38584		8.49147	117.89497		9.27	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R197	On 06/08/2015		Bond Future	289.14932	289.14932		289.10192	289.10192			0	997.00
R197	On 05/11/2015		Bond Future	293.72962	293.72962		293.68767	293.68767			0	0.00
R197	On 07/12/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R202	On 06/08/2015		Bond Future	236.39612	236.39612		236.69276	236.69276			0	53,356.00
R202	On 05/11/2015		Bond Future	240.14104	240.14104		240.44743	240.44743			0	0.00
R202	On 07/12/2033		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R2023	On 06/08/2015	Bond Future			8.26046		100.64144		8.21038	100.91427		7.34	0	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	40.65000		0.04065		38.33000	0.03833	40.650	7.74	0	911.00
R2023	On 05/11/2015	Bond Future			8.34169		98.31290		8.28892	98.59215		7.57	0	0.00
R2023	On 04/02/2016	Bond Future			8.41404		99.98184		8.35860	100.26650		7.27	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			7.36534		105.03841		7.31916	105.12754		2.41	0	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	57.64000		0.05764		52.93000	0.05293	57.640	2.46	0	5,000.00
R203	On 05/11/2015	Bond Future			7.49233		102.53716		7.43815	102.62993		2.11	0	0.00
R203	On 04/02/2016	Bond Future			7.60112		104.27806		7.53729	104.37310		1.58	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			8.79598		93.81103		8.73088	94.31587		0.00	0	9,953.00
R2030	On 05/11/2015	Bond Future			8.86267		95.29768		8.79525	95.81251		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			8.88944		97.50243		8.83448	97.95771		0.00	0	1,678.00
R2032	On 05/11/2015	Bond Future			8.95706		94.89250		8.90013	95.35719		0.00	0	0.00
R2032	On 04/02/2016	Bond Future			9.01650		96.50393		8.95773	96.97710		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			8.99860		95.56807		8.94367	96.06908		0.00	0	41,298.00
R2037	On 05/11/2015	Bond Future			9.06131		97.08262		9.00457	97.59363		0.00	0	0.00
R2037	On 04/02/2016	Bond Future			9.11789		94.47331		9.05940	94.99370		0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.69092		102.02092		7.65069	102.13883		3.69	0	15,357.00
R204	On 06/08/2015	Bond Future	8.41	Put	25.36000		0.02536		24.65000	0.02465	25.360	3.85	0	699.00
R204	On 05/11/2015	Bond Future			7.79882		103.63702		7.75414	103.75897		3.51	0	0.00
R204	On 04/02/2016	Bond Future			7.88821		101.35918		7.83887	101.48388		3.05	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R2044	On 06/08/2015	Bond Future			9.05199		97.21165		9.00210	97.70738		0.00	0	13,051.00
R2044	On 05/11/2015	Bond Future			9.11174		98.75225		9.06024	99.25797		0.00	0	0.00
R2044	On 04/02/2016	Bond Future			9.16569		96.04613		9.11266	96.56105		0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R2048	On 06/08/2015	Bond Future			9.03499		100.93762		8.99011	101.39602		0.00	2,680	41,313.00
R2048	On 05/11/2015	Bond Future			9.09564		98.10767		9.04929	98.57537		0.00	0	0.00
R2048	On 04/02/2016	Bond Future			9.15102		99.77322		9.10327	100.24957		0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R207	On 06/08/2015	Bond Future			7.93128		98.04176		7.88621	98.20488		4.88	0	35,529.00
R207	On 06/08/2015	Bond Future	7.46	Call	97.58000		0.09758		134.92000	0.13492	97.580	4.76	0	70.00
R207	On 05/11/2015	Bond Future			8.02699		99.59509		7.97820	99.76290		4.68	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R207	On 05/11/2015	Bond Future	7.43	Call	351.73000	0.35173	401.41000	0.40141	351.730	4.57	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	411.78000	0.41178	466.97000	0.46697	411.780	4.58	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.10986	97.64363	8.05725	97.81494		4.31	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	340.65000	0.34065	381.98000	0.38198	340.650	4.16	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	523.73000	0.52373	579.32000	0.57932	523.730	4.21	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.18338	99.37761	8.12683	99.55141		4.31	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	779.05000	0.77905	842.35000	0.84235	779.050	4.22	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 06/08/2015	Bond Future			8.06028	96.61741	8.01010	96.83341		5.98	0.00	0	38,528.00
R208	On 06/08/2015	Bond Future	8.85	Put	33.81000	0.03381	31.73000	0.03173	33.810	6.31	0.00	0	198.00
R208	On 05/11/2015	Bond Future			8.14698	94.74887	8.09349	94.97034		5.99	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	778.50000	0.77850	720.50000	0.72050	778.500	6.06	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.22018	96.35758	8.16339	96.58346		5.62	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.94054	77.13205	8.89063	77.50842		14.52	0.00	0	28,177.00
R209	On 06/08/2015	Bond Future	9.90	Put	46.82000	0.04682	45.59000	0.04559	46.820	15.31	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			9.00041	75.20660	8.94890	75.59058		15.11	0.00	0	29.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,879.30000	1.87930	1,768.41000	1.76841	1,879.300	15.28	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.05290	76.48371	8.99990	76.87474		15.05	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 06/08/2015	Bond Future			179.32685	179.32685	179.29733	179.29733			0.00	0	1,227.00
R210	On 05/11/2015	Bond Future			180.03596	180.03596	180.00972	180.00972			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 06/08/2015	Bond Future			134.19907	134.19907	134.18056	134.18056			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.32516	136.32516	136.30921	136.30921			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 06/08/2015	Bond Future			139.08764	139.08764	138.89647	138.89647			0.00	0	1,109.00
R212	On 05/11/2015	Bond Future			141.29118	141.29118	141.09988	141.09988			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 06/08/2015	Bond Future			8.82803	87.82774	8.76797	88.27650		12.44	0.00	0	17,330.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
R213	On 05/11/2015	Bond Future		8.89483	85.67583		8.83269	86.13356		12.93	0.00	0	0.00
R213	On 04/02/2016	Bond Future		8.95549	87.13027		8.89133	87.59634		12.80	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.98432	78.18343		8.92932	78.62092		15.25	0.00	0	22,215.00
R214	On 05/11/2015	Bond Future		9.04357	76.13181		8.98686	76.57790		15.86	0.00	0	0.00
R214	On 04/02/2016	Bond Future		9.09746	77.42423		9.03911	77.87843		15.83	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future		22,040.89000	22,040.89000		21,915.50000	21,915.50000			0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future		4.52830	4.52830		4.54080	4.54080		15.20	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future		4.49240	4.49240		4.50370	4.50370		13.48	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future		1.59070	1.59070		1.61880	1.61880			0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future		1.55690	1.55690		1.58150	1.58150			0.00	0	0.00
Total for Derivatives :											0.00	52,656	3 248 584.00

j-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.03288			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.15388			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		9.26000	102.57436		9.26000	102.54913			0.00	0	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	101.60873			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.43500	102.23676		9.43500	102.21101			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	109.37300		10.00000	109.34400			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.85076			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	99.63470			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.65000	97.09350		9.65000	97.06864			0.00	0	360,000,000.00
AB014U	On 19/11/2024	Spot Bond		100.00000	10.47594		100.00000	10.45055			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	101.24154		10.84000	101.21249			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AB016U	On 05/02/2025	Spot Bond	100.00000		9.84568	100.00000	9.82619		0.00		0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.73542		0.00		0	0.00
AB09	On 03/05/2017	Spot Bond	8.85500		104.01961	8.85500	103.99512		0.00		0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		110.49700	10.00000	110.46800		0.00		0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.32500		124.55681	2.32500	274.36535		0.00		0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.59608		0.00		0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.51050		0.00		0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000	0.00000	100.30480		0.00		0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000	0.00000	100.31222		0.00		0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000	0.00000	99.75006		0.00		0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000	0.00000	99.69245		0.00		0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000	0.00000	99.37221		0.00		0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.00925		0.00		0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.00000	0.00000	101.03514		0.00		0	0.00
ABN05	On 18/04/2021	Spot Bond	2.06500		175.78055	2.06500	175.72058		0.00		0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		176.69110	2.17000	176.63031		0.00		0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		188.97681	1.82000	188.91359		0.00		0	0.00
ABN33	On 29/01/2018	Spot Bond	8.25125		81.51342	8.25125	81.49571		0.00		0	0.00
ABN34	On 29/01/2018	Spot Bond	8.25125		81.51342	8.25125	81.49571		0.00		0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.03000		0.00		0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.19668		0.00		0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.27000		0.00		0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000	0.00000	98.33000		0.00		0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000	0.00000	97.80000		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
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	96.40000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	96.74000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.69977			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.60229			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	95.36000			0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	94.64000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	94.35000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	94.09000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.03952			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.80000		105.27898		6.80000	105.25964			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.65867			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	92.33000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	92.12000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.60000		95.77970		2.60000	111.89737			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.44000		102.40234		2.44000	164.35783			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.40000		115.80017		2.40000	215.98881			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	90.16000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	90.82000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.78000		91.82023		9.78000	91.79640			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.95000			0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	103.01000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	69.94000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.09261			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	98.52000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	106.64500			0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		106.27120		9.63000	106.24389			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.15000			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	9.69500		105.80869		9.69500	105.78132			0	0.00
ABN80	On 31/03/2021	Spot Bond	9.14000		91.19444		9.14000	91.17218			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.32000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	115.73000			0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN87	On 21/12/2026	Spot Bond	9.79000		105.13778		9.79000	105.11033			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	92.50000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.44200			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.36751			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.40500		106.35654		8.40500	106.33275			0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.14500		103.39434		9.14500	103.36909			0	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.41500		100.61804		9.41500	100.59289			0	0.00
ABS13	On 14/05/2022	Spot Bond	9.84500		100.43141		9.84500	100.40518			0	0.00
ABS6	On 01/06/2020	Spot Bond	9.32500		96.32518		9.32500	96.30119			0	4,410,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABS7	On 11/09/2026	Spot Bond	9.89000		95.39669		9.89000	95.37167			0	1,485,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.73500		103.81044		7.73500	103.78904			0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.13500		219.50438		2.13500	278.01661			0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.19000		130.88483		1.19000	133.76151			0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.16000		132.99336		2.16000	135.61805			0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00663		100.00000	0.00661			0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		99.45504		100.00000	99.72678			0	0.00
ACL028	On 15/09/2015	Spot Bond	10.96000		104.39888		10.96000	104.36823			0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.17024			0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		8.84362		100.00000	8.82220			0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.19860			0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.60027			0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		52.71211		100.00000	52.58441			0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.14187			0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		70.81475		11.00000	70.79451			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		52.71211		100.00000	52.58441			0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.21541			0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.23547			0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.20646			0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.21251			0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.21517			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.61528		0.00		0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.61528		0.00		0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.63581		0.00		0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.63581		0.00		0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.59473		0.00		0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	96.79055		0.00		0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.49700	10.00000	110.46800		0.00		0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.02575		0.00		0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.20891		0.00		0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.21471		0.00		0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.21708		0.00		0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.21226		0.00		0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.20164		0.00		0	0.00
ACL104	On 20/12/2019	Spot Bond	9.62500	101.61011	9.62500	101.64513		0.00		0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	91.03360		0.00		0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	187.99449		0.00		0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	188.05035		0.00		0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.20637		0.00		0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.13701		0.00		0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.65116		0.00		0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.13704		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
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.02253			0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.94653			0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.49700		10.00000	110.46800			0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.41996			0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.16546			150,000,000	150,000,000.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.20711			0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.06215			0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.20298			0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.19447			0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.85970		10.23000	102.83182			0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.18998			0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	113.56542			0	0.00
ACL167		On 20/06/2019	Spot Bond	9.72500	100.55631		9.72500	100.53022			0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20217			0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	118.76679		1.75000	118.86061			0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19391			0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.19986			0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.18796			0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23046			0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52142			0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.18582			0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.03163			0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.19868			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.19786		0.00		0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.20798		0.00		0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.21111		0.00		0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.30754		0.00		0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.49002		0.00		0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.21193		0.00		0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.21193		0.00		0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21884		0.00		0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.19511		0.00		0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.22399		0.00		0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.72925		0.00		0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21884		0.00		0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	98.17252		0.00		0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.21606		0.00		0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.20935		0.00		0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	136.43423		0.00		0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	137.41776		0.00		0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.18320		0.00		0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.18153		0.00		0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.82910		0.00		0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.18606		0.00		0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.28892		0.00		0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.19391		0.00		0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.18344		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
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.18320			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.20422			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.16451			0	0.00
ACL219	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.31867			0	0.00
ACL220	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.31337			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.52485			200,000,000	200,000,000.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.42826			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.38636			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.84262			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		36.54699	100.00000	36.45845				0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.24489	100.00000	13.21280				0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.82866			0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.51102			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.65836			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.85473			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.46183			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.19000		100.10747	8.19000	100.08551				0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.87439			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	102.17687			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		37.06145	100.00000	36.93152				0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		9.63665	100.00000	9.60287				0	0.00
AIR01	On 15/03/2019	Spot Bond	9.24500		100.47168	9.24500	100.44700				0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.79000		112.14866	9.79000	112.11938				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond		7.57500	105.53107		7.57500	105.50976			0	0.00
AIR04	On 29/05/2024	Spot Bond		9.52000	99.24099		9.52000	99.21591			0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	13.44559		100.00000	13.41584			0	0.00
AIR05	On 29/05/2030	Spot Bond		10.13500	99.87847		10.13500	99.85164			0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.69000	168.45843		2.69000	168.39811			0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.52305			0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.02311			0	0.00
APF02	On 26/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.03124			0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.24103			0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.95470			0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.21570			0	0.00
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.19447			0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.31083			0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.99368			0	0.00
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	93.84000			0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.73957			0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	113.66174			0	0.00
ASN022	On 07/12/2033	Spot Bond		2.65000	130.90509		2.65000	234.69940			0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	114.95007			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN024	On 15/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	98.83357				0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		100.00000	0.00000	110.74493				0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		100.00000	0.00000	112.94304				0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.12313				0	0.00
ASN037	On 07/12/2033	Spot Bond	2.66500		164.35865	2.66500	208.16799				0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.17270				0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.14340				0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.61305				0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.62036				0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		100.00000	0.00000	101.60442				0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		100.00000	0.00000	101.45650				0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		100.00000	0.00000	101.38615				0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		100.00000	0.00000	98.46616				0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.02071				0	0.00
ASN064	On 22/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN066	On 01/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.58041				0	0.00
ASN068	On 15/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.32943				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN069	On 07/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.34414			0	0.00
ASN070	On 12/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	36.31771		100.00000	36.23733			0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	20.89728		100.00000	20.84666			0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	20.98641		100.00000	20.93557			0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	20.58531		100.00000	20.53544			0	0.00
ASN43U	On 10/03/2017	Spot Bond		100.00000	28.87979		100.00000	28.80983			0	0.00
ASN49U	On 19/09/2016	Spot Bond		100.00000	38.88838		100.00000	38.79417			0	0.00
ASN50U	On 16/03/2018	Spot Bond		100.00000	16.06449		100.00000	16.02557			0	0.00
ASN55U	On 29/12/2016	Spot Bond		100.00000	38.19353		100.00000	38.10100			0	0.00
ASN56U	On 29/06/2016	Spot Bond		100.00000	55.24000		100.00000	55.10618			0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.38172			0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.16887			0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.42228			0	0.00
BAW11	On 01/10/2018	Spot Bond		9.29500	103.82416		9.29500	103.79839			0	150,000,000.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.15773			0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.37971			0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.41553			0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.77600			0	0.00
BAW19	On 05/12/2020	Spot Bond		9.71500	100.04913		9.71500	100.02320			0	1,050,000,000.00
BAW2	On 02/10/2015	Spot Bond		6.79000	104.05417		6.79000	104.03513			0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	61.99201		100.00000	61.84018			0	0.00
BAW21	On 24/03/2022	Spot Bond		9.96500	99.26916		9.96500	99.24292			0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.22095			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond	9.00500		104.31177		9.00500	104.28667			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.89391		101.23648		10.89391	100.80445			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.81496		100.19801		10.81496	100.00000			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.89603		100.17121		10.89603	100.00000			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.02742			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.93725		100.16083		10.93725	100.12198			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.87248		99.88321		11.87248	99.79965			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.02813			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.02813			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.02820			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.14391		99.96106		11.14391	99.93211			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.06383		100.77449		11.06383	100.19226			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.81496		100.19801		10.81496	100.00000			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06000		100.39338		11.06000	100.28302			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.22697		97.47117		10.22697	100.11011			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.83958			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.99797			0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642		103.38792		8.43642	103.36265			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.78000		98.98549		11.78000	98.81746			0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.02311			0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.70500		77.18572		11.70500	97.13965			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.99797			0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.02427			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		97.78080		9.28000	100.02493			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.02788			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.59500		75.48993		11.59500	96.87939			0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.02710			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.02775			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.02775			0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89645			0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.02679			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.02582			0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.99797			0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.02582			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.02684			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.02528			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.02592			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.02045			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.02318			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.89391		101.23565		13.89391	100.79628			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.21232		100.24658		15.21232	100.19279			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188		100.25591		14.11188	101.54021			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.03614			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.03614			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.03614			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.03742			0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.03164			0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	35.38893		100.00000	35.32178			0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	18.78089		100.00000	18.73539			0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.09272		100.00000	17.05131			0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.55106		100.00000	10.52550			0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.55106		100.00000	10.52550			0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.75673		100.00000	12.72583			0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.05349		100.00000	11.02672			0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.39523			0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.89790			0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.89138			0	0.00
BCJ07	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.44513			0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	9.15094		100.00000	9.12877			0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	9.15094		100.00000	9.12877			0	0.00
BCP94U	On 23/07/2015	Spot Bond		100.00000	94.55959		100.00000	94.31525			0	0.00
BCP95U	On 21/08/2015	Spot Bond		100.00000	87.95181		100.00000	87.74038			0	0.00
BCP96U	On 04/09/2015	Spot Bond		100.00000	85.08159		100.00000	84.88372			0	0.00
BD0202	On 31/12/2018	Spot Bond		2.03500	102.98652		2.03500	182.29973			0	0.00
BD0205	On 28/04/2028	Spot Bond		8.31000	93.38844		8.31000	158.02362			0	0.00
BD0206	On 02/03/2028	Spot Bond		8.31000	94.67641		8.31000	158.40655			0	0.00
BD0302	On 18/04/2028	Spot Bond		8.69500	97.25563		8.69500	97.23302			0	0.00
BD311E	On 07/12/2023	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
BEER02	On 28/03/2018	Spot Bond	8.39500	98.78928		8.39500	98.76720			0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.07864			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.48241			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.01543			80,000,000	20,000,000.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.60828			400,000,000	400,000,000.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.70506			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.97563			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	39.09543		100.00000	38.99968			0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.30175			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.32706			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.33549			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.43666			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.57148			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	38.24208		100.00000	38.14842			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	38.24208		100.00000	38.14842			0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.34673			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.35320			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.50500	103.04327		8.50500	103.01995			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.37258			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40688			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	21.85431		100.00000	21.80137			0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	21.85431		100.00000	21.80137			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	102.16576			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.37500		98.20277		11.37500	99.41519			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000		0.00000	101.48565			0	0.00
BGL04	On 05/02/2025	Spot Bond	11.26500		93.99298		11.26500	99.76917			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	103.06000			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		73.44512		100.00000	73.30759			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.65325			0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.68249			0	0.00
BID06	On 30/06/2019	Spot Bond	8.90500		71.45728		8.90500	99.85855			0	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.75585			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.42146			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.05708			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.75940			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.87587			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.74275			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.77912			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.84516			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.11914			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.58257			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.54398			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.58763			0	0.00
BSR14	On 18/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BSR15	On 18/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.29584			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BSR16	On 17/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.31961			0	0.00
BSR17	On 19/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.34781			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	97.87831			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	97.24343			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.72211			0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.89487			0	0.00
BTC037	On 06/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.91245			0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.75484			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.64968			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.54535			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.53101			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.01594			0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.24307			0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.05078			0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.10089			0	0.00
BTC048	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.84688			0	0.00
BTC049	On 07/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.79402			0	0.00
BTC050	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.74909			0	0.00
BTC051	On 11/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.59176			0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	36.13639		100.00000	36.04885			0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.04032			0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.04186			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.28818			0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.94190			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BYA49U	On 30/06/2018	Spot Bond	100.00000		17.91637	100.00000	17.87296		0.00		0	0.00
CBL08	On 02/11/2016	Spot Bond	9.70500		107.67923	9.70500	107.65150		0.00		0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	105.96607		0.00		0	0.00
CBL11	On 06/05/2016	Spot Bond	8.75500		103.01372	8.75500	102.98973		0.00		0	0.00
CBL12	On 06/09/2018	Spot Bond	12.79500		99.83283	12.79500	99.79918		0.00		0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	98.83791		0.00		0	20,000,000.00
CBL14	On 01/02/2019	Spot Bond	13.09500		100.48346	13.09500	100.44826		0.00		0	0.00
CBL16	On 18/05/2017	Spot Bond	9.15500		101.61656	9.15500	101.59184		0.00		0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	97.86293		0.00		0	902,418,800.00
CBL18	On 23/08/2019	Spot Bond	13.09500		97.55248	13.09500	97.51830		0.00		0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.49449		0.00		0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	94.16045		0.00		0	2,023,281,200.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.01431		0.00		0	0.00
CBL22	On 06/05/2020	Spot Bond	10.76500		92.91210	10.76500	92.88563		0.00		0	0.00
CBL23	On 18/05/2018	Spot Bond	0.00000		100.00000	0.00000	101.04129		0.00		0	0.00
CCT01	On 23/06/2023	Spot Bond	10.21500		112.94074	10.21500	112.91000		0.00		1,600,000,000	400,000,000.00
CCT02	On 12/06/2024	Spot Bond	10.21500		108.70461	10.21500	108.67503		0.00		0	1,300,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.14000		109.47912	10.14000	109.44971		0.00		0	500,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.72171		0.00		0	0.00
CGR11	On 28/03/2016	Spot Bond	11.90500		103.19978	11.90500	103.16735		0.00		0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.05462		0.00		0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000	0.00000	103.15664		0.00		0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.49690	10.00000	110.46800		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
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.34162			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.23438			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.83579			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000	10.41483		100.00000	10.38195			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000	18.32439		100.00000	18.28000			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	103.09021			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.73701			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02235			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.02293			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.02409			0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.55962			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.54381			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.62735			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.20649			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.64881			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.02681		10.11000	100.00000			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.90157			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	124.32431		2.76000	124.27945			0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	107.22998			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN193	On 29/08/2021	Spot Bond	3.14000		121.60824		3.14000	124.25941			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.76153		8.25000	102.73896			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.86000		131.49456		2.86000	125.48230			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		129.48319		2.40000	123.56442			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.28711			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.64500		101.59751		8.64500	101.57402			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.56163			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.57961			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.69500		101.64200		8.69500	101.61837			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.69500		101.64200		8.69500	101.61837			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.74500		100.44928		8.74500	100.42580			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.21133			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.23213			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.49700		10.00000	110.46800			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.49700		10.00000	110.46800			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.01176			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		100.00000		0.00000	100.82617			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.28389		9.35000	103.25783			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.28389		9.35000	103.25783			0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.74860			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.44211			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.82944			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.82944			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.82944			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.36216			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.52500	102.92705		9.52500	102.90102			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.01911			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.64333			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.47883			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.47778			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.52220			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.84885			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.92895			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.66629			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.30861			0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.18558			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.42985			0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.06042			0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21929			0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04013			0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.94120			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.49700		10.00000	110.46800			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.89665			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.03877			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.92386			0	1,260,000,000.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.22512			0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.89670			0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.32933			0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02422			0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	137.91169			0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.31737			0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	138.42318			0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	137.29562			0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	137.99045			0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	134.20170			0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	134.42446			0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.14890			0	0.00
CLN314	On 14/11/2022	Spot Bond		11.06000	93.72042		11.06000	93.69301			0	0.00
CLN315	On 20/03/2023	Spot Bond		11.58000	95.21462		11.58000	95.18549			0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02318			0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.22167			0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.12314			0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.50286			0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.50152			0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.46317		8.80500	101.46231			0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.19511			0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.47548			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	130.52148		0.00		0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.20746		0.00		0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.22120		0.00		0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.21624		0.00		0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.29834		0.00		0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	80.76754		0.00		0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.23561		0.00		0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02318		0.00		0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	118.93483		0.00		0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	118.98334		0.00		0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.44575		0.00		0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.25589		0.00		0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02330		0.00		0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.29653		0.00		0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.24502		0.00		0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.18952		0.00		0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.21458		0.00		0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.43189		0.00		0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.11620		0.00		0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02265		0.00		0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.36066		0.00		0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.73713		0.00		0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.38466		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
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.49364			0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.17795			0	0.00
CLN362	On 20/03/2024	Spot Bond		10.24000	101.98540		10.24000	104.68045			0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.20048			0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.47415			0	0.00
CLN365	On 20/03/2024	Spot Bond		12.38000	103.42529		12.38000	106.73113			0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.53434			0	0.00
CLN367	On 06/08/2023	Spot Bond		12.41000	106.65575		12.41000	106.62028			0	0.00
CLN368	On 26/07/2022	Spot Bond		10.02000	110.12126		10.02000	110.09153			0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.53434			0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.49119			0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.23539			0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.19743			0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.20154			0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.20169			0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02415			0	0.00
CLN376	On 20/03/2021	Spot Bond		9.76500	103.25809		9.76500	103.23134			0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02839			0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.21529			0	0.00
CLN379	On 20/03/2024	Spot Bond		10.57000	102.83598		10.57000	102.80720			0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	103.07248		11.00000	103.04249			0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.44374			0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.22552			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.47080			0	0.00
CLN384	On 20/09/2024	Spot Bond	12.17000	102.62153		12.17000	102.58859			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.23963			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.20142			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.60454			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.21495			0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.99970			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.18588			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.18558			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	91.45668			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.19629			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.60104			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.21291			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.27068			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.08190			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.07546			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.19629			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.22120			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02016			0	0.00
CLN403	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02160			0	0.00
CLN404	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.82002			0	0.00
CLN405	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.17366			0	0.00
CLN406	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	85.50832			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN407	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.19748			0	0.00
CLN408	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.10055			0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.41304		7.01000	42.01929			0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	166.19927			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	8.69500		97.25563		8.69500	147.46168			0	0.00
CLN88	On 28/04/2028	Spot Bond	8.31000		35.93071		8.31000	158.02362			0	0.00
CLN89	On 02/03/2028	Spot Bond	8.31000		36.38019		8.31000	158.40655			0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.87483			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.85666			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.80451			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.16454			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.21372			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.20018			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.20290			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.89544			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.19868			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.50286			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.18105			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.19684			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.19563			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.19678			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.19868			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.88128			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.84634			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.82500	106.93410		8.82500	105.48442			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.83000	101.08189		8.83000	101.05804			0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.40500	110.43822		10.40500	110.40762			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.25000	102.16074		7.25000	102.14108			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.97500	106.37427		9.97500	106.34613			0	0.00
COJG01	On 09/06/2024	Spot Bond	10.02000	101.55649		10.02000	101.52937			0	100,000,000.00
COT01	On 03/04/2023	Spot Bond	10.39000	95.50862		10.39000	95.48219			0	0.00
COT02	On 03/04/2028	Spot Bond	11.04000	96.79760		11.04000	96.76918			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	11.04000	89.93841		11.04000	89.91200			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.74246			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.24800			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	10.34962		100.00000	10.32454			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.77083			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.17049			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.73402			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.56767			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.35542			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	9.61663		100.00000	9.59334			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	11.89666		100.00000	11.86784			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.74000	95.03187		11.74000	96.16830			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	16.70205		100.00000	16.66159			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	9.06075		100.00000	9.03880			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DEN40U	On 10/06/2018	Spot Bond	100.00000		17.38471	100.00000	17.34259		0.00		0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.24942		0.00		0	0.00
DENG44	On 29/09/2017	Spot Bond	8.03000		99.39655	8.03000	99.37529		0.00		0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.79838		0.00		0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.72073		0.00		0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.54749		0.00		0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		93.01017	100.00000	92.77995		0.00		0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.46563		0.00		0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	99.83146		0.00		0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.90657		0.00		0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.20294		0.00		0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.25541		0.00		0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.37626		0.00		0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.22238		0.00		0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		100.00000	0.00000	53.77670		0.00		0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.94267		0.00		0	0.00
DV2021	On 18/06/2021	Spot Bond	9.56500		97.94917	9.56500	97.92417		0.00		0	52,500,000,000.00
DV21	On 15/06/2016	Spot Bond	7.54500		107.42230	7.54500	107.40056		0.00		0	0.00
DV22	On 07/02/2020	Spot Bond	9.01500		105.37731	9.01500	105.35165		0.00	2,800,000,000	0	2,050,000,000.00
DV23	On 27/02/2023	Spot Bond	9.67000		105.18402	9.67000	105.15659		0.00		0	1,390,000,000.00
DV24	On 18/02/2024	Spot Bond	9.65000		103.79559	9.65000	103.76858		0.00		0	0.00
DV29	On 18/02/2029	Spot Bond	9.68500		106.82000	9.68500	106.79209		0.00		0	50,000,000.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.29576			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.79498			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.37012			0	0.00
DVC011	On 11/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.39287			0	0.00
DVC012	On 26/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DVC013	On 25/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.91741			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.85016			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.52873			0	0.00
E170	On 01/08/2020	Spot Bond	8.39500		126.38672		8.39500	126.35802			0	2,266,200,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	94.55059			0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EL037	On 31/01/2037	Spot Bond	2.43000		99.81613		2.43000	99.78101			0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		99.99014		1.20000	99.99342			0	0.00
EL28	On 02/05/2028	Spot Bond	2.18000		124.23194		2.18000	124.18921			0	6,496,600,000.00
EL29	On 19/11/2029	Spot Bond	2.18000		111.80790		2.18000	111.76945			0	0.00
EL30	On 29/07/2030	Spot Bond	2.10000		113.89033		2.10000	113.85129			0	0.00
EL31	On 02/06/2031	Spot Bond	2.25000		103.46495		2.25000	103.42913			0	0.00
EL36	On 31/01/2036	Spot Bond	2.41000		100.24927		2.41000	100.21405			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.81500		107.42745		9.81500	107.39902			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.71500		107.57829		9.71500	107.55056			0	0.00
EMM03	On 04/05/2024	Spot Bond	10.09000		101.35405		10.09000	101.32694			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond	10.32000	92.94978	10.32000	96.08241	0.00	0	0.00	0	0.00	
EMM05	On 17/04/2029	Spot Bond	10.46000	103.69830	10.46000	103.02010	0.00	0	3,999,999,600.00	0.00	0	
EMM06	On 23/06/2025	Spot Bond	10.25000	100.24611	10.25000	100.00000	0.00	4,800,000,000	0.00	0	0.00	
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.90542	0.00	0	0.00	0	0.00	
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000	0.00000	98.78477	0.00	0	0.00	0	0.00	
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.39039	0.00	0	0.00	0	0.00	
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.19975	0.00	0	0.00	0	0.00	
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.15404	0.00	0	0.00	0	0.00	
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.09331	0.00	0	0.00	0	0.00	
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.50635	0.00	0	0.00	0	0.00	
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.75022	0.00	0	0.00	0	0.00	
EQS02	On 01/07/2015	Spot Bond	10.82000	99.97036	10.82000	100.00000	0.00	0	0.00	0	0.00	
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.64048	0.00	0	0.00	0	0.00	
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.59808	0.00	0	0.00	0	0.00	
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.67001	0.00	0	0.00	0	0.00	
EQS07	On 09/04/2018	Spot Bond	10.37500	97.90765	10.37500	97.88059	0.00	0	0.00	0	0.00	
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	96.87328	0.00	0	0.00	0	0.00	
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	98.30480	0.00	0	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	0	0.00	
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.96986	0.00	0	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	0	0.00	
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.02941	0.00	0	0.00	0	0.00	
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.99223	0.00	0	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
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.49700		10.00000	110.46800			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.87261			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.90810			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.86552			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.89509			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.88654			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.87460			0	0.00
ES15	On 30/08/2015	Spot Bond	6.40000	102.81140		6.40000	102.79355			0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.22500	104.34083		8.22500	104.31785			5,361,900	3,113,461,900.00
ES23	On 25/01/2023	Spot Bond	8.90500	110.28696		8.90500	110.26042			64,632,300	52,094,644,900.00
ES26	On 02/04/2026	Spot Bond	9.14000	93.21537		9.14000	93.19262			10,473,400	10,411,473,400.00
ES33	On 15/09/2033	Spot Bond	9.86000	82.41532		9.81000	82.74993			44,015,139,600	35,019,039,600.00
ES42	On 25/04/2042	Spot Bond	9.89000	88.55676		9.89000	88.53340			3,805,823,300	90,609,223,300.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.81499			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	97.93434			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.79636			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.57358			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.02173			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.88717			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.80675			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.57328			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.60293			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.99041			0	0.00
FIFC19	On 07/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.37651			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFC20	On 07/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.35223			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.92145		100.00000	11.89257			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.60280		100.00000	11.57469			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.33800			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.33007			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.37671			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.40247			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.69500		96.79849		9.69500	96.77346			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.39908			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.39900			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.43056			0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	102.46140			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.67262			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.68358			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.46500		97.81789		10.46500	98.76105			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.61163			0	20,000,000.00
FRBC21	On 21/12/2018	Spot Bond	10.54500		104.49055		10.54500	104.46122			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.39444			0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.16000		134.76072		2.16000	135.61805			0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.16500		125.95041		2.16500	277.43626			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.31500		107.90594		2.31500	114.66319			0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.01000		96.34464		3.01000	154.63274			0	0.00
FRBI33	On 07/12/2033	Spot Bond	3.16000		104.26211		3.16000	194.46419			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBN04	On 15/09/2015	Spot Bond	7.07000	105.22141		7.07000	105.20132			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.61100	67.22605		7.61100	66.62989			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.40600	43.25220		9.40600	42.34768			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000	41.90585		9.65000	40.99200			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.78010			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23802			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20654			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22641			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.24854		7.47000	98.00000			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.24854		7.47000	100.00000			0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21884			0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20864			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.29901			0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21529			0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.19970		6.00000	100.00000			0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.22877			0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.28123			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.27303			0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	21.44294		100.09221	21.39095			0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.19558			0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.66112			0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.26442			0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.99084			0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.22146			0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.22391			0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.20479			0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.20461			0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.26716			0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.20105			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500	65.93532		13.22500	65.91201			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.18964			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.18987			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.28410			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.19843			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.54500	99.83791		3.54500	103.25124			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.20699			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.20699			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.97416			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02318			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.23245			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.19511			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.19058			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.45909			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.22286			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.08470			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.44403			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.59681			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.25541			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.20271			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.26305			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.18844			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.20461			0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.20461			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.32369			0	0.00	
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.98059			0	0.00	
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.97950			0	0.00	
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.88314			0	0.00	
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.49700		10.00000	110.46800			0	0.00	
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.68196			0	0.00	
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.21600			0	0.00	
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.66942			0	0.00	
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.86589			0	0.00	
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.64560			0	0.00	
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.65008			0	0.00	
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.67591			0	0.00	
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.52241			0	0.00	
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.67591			0	0.00	
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.51627			0.00	4,000,000,000	2,000,000,000.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.28334			0	0.00	
FRC205	On 06/05/2017	Spot Bond		8.75000	101.34972		8.75000	101.32588			0	0.00	
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.18892			0	0.00	
FRC207	On 20/09/2021	Spot Bond		100.00000	9.73051		100.00000	9.70694			0	0.00	
FRC208	On 20/09/2021	Spot Bond		100.00000	8.92025		100.00000	8.89864			0	0.00	
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	97.56779			0	0.00	
FRC210	On 20/12/2019	Spot Bond		100.00000	11.18224		100.00000	11.15515			0	0.00	
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.21173			0	0.00	
FRC211	On 29/10/2017	Spot Bond		100.00000	23.82508		100.00000	23.76673			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.22336			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.44452		100.00000	9.42164			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		22.94138		100.00000	22.88581			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.22332			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		22.91163		100.00000	22.85613			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.22033			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.15908			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.29738			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.21844			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.97000		129.30924		2.97000	129.26184			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.05526			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.04141			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.04141			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.94286			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.42783			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.28517			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.02383			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.21529			0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.12498			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.22098			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.49228			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.46534			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.50000		116.31469		3.50000	125.28804			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.22484			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.22701			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.55000		107.41805		3.55000	124.92044			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.53000		105.16500		3.53000	125.06733			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.51000		102.62023		2.51000	131.08330			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.58000		103.48178		2.58000	140.22155			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.64296			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.19679			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.22343			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.25917			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.25000			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.21007			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.20984			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.31289			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.43432		100.00000	12.40420			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		55.19814		100.00000	55.06442			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		99.45504		100.00000	99.18478			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		27.03076		100.00000	26.96528			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		37.57826		100.00000	37.46094			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.16082		100.00000	11.13378			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.16637			0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.64834			0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.71470			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.36515			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	98.06486			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	98.21401			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.96012			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.17300		83.63276		2.17300	103.60747			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.53000		102.91965		2.53000	112.33000			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.42992			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.99023		10.38000	101.96153			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.99023		10.38000	101.96153			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	80.09300			0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.16649			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.67000		101.03227		2.67000	109.64962			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.60000		209.88101		2.60000	210.05396			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.64000		110.25686		2.64000	110.21742			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.63000		209.01244		2.63000	209.18092			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.66278			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.40000		113.87030		2.40000	113.83032			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.73000		108.56371		2.73000	108.52461			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	54.52100			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.03159			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.83500		106.62804		2.83500	106.58933			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.75000		114.02390		2.75000	205.73275			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.80000		112.37592		2.80000	204.31650			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.33000		100.29074		2.33000	100.25573			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS123	On 07/12/2033	Spot Bond	2.83000	160.65204		2.83000	203.47247			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.11000	87.95596		3.11000	101.71625			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.05000	97.79307		3.05000	153.97566			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.56000	82.19490		3.56000	94.31647			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.04000	97.80737		3.04000	154.13963			0	0.00
FRS130	On 11/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.95014			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.10000	152.87061		3.10000	153.06188			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.34000	189.67319		3.34000	190.09704			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000	100.00000		0.00000	97.22125			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.49000	82.67993		3.49000	94.99006			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.46000	83.02113		3.46000	95.47070			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.27000	84.40552		3.27000	99.00614			0	0.00
FRS137	On 31/03/2028	Spot Bond	2.60000	100.10382		2.60000	100.06122			0	0.00
FRS138	On 07/12/2033	Spot Bond	3.45000	100.09711		3.45000	100.05787			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.28500	124.90348		2.28500	275.12928			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.17500	125.86276		2.17500	277.24314			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.89500	119.73915		2.89500	263.74927			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.63000	101.87422		2.63000	131.88732			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.37806			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.16000	135.66480		2.16000	131.47131			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.62494			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.84756			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	101.26574			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.51000	109.37715		2.51000	109.33844			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509	29.46614	104.97509	29.39160	0.00	0	0.00			
FRS73	On 12/06/2017	Spot Bond	101.07593	32.88616	101.07593	32.80572	0.00	0	0.00			
FRS74	On 14/06/2017	Spot Bond	100.44759	26.67763	100.44759	26.61275	0.00	0	0.00			
FRS76	On 18/06/2017	Spot Bond	100.76967	31.41846	100.76967	31.34183	0.00	0	0.00			
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRS81	On 30/10/2042	Spot Bond	2.12000	119.26770	2.12000	119.22681	0.00	0	0.00			
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRS85	On 31/01/2025	Spot Bond	2.26000	98.61065	2.26000	115.20576	0.00	0	0.00			
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.87514	0.00	0	0.00			
FRS87	On 31/01/2025	Spot Bond	2.29000	98.35710	2.29000	114.90947	0.00	0	0.00			
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.82061	0.00	0	0.00			
FRS90	On 07/12/2023	Spot Bond	2.37500	124.12508	2.37500	346.41553	0.00	0	0.00			
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.14959	0.00	0	0.00			
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.76708	0.00	0	0.00			
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRX16	On 15/09/2016	Spot Bond	7.60500	102.79785	7.60500	102.77700	0.00	0	0.00			
FRX17	On 15/09/2017	Spot Bond	8.23500	103.02124	8.23500	102.99865	0.00	0	0.00			
FRX18	On 14/04/2018	Spot Bond	8.49500	107.11959	8.49500	107.09525	0.00	0	0.00		2,000,000,000.00	
FRX19	On 15/11/2019	Spot Bond	9.16500	100.57123	9.16500	100.54674	0.00	0	0.00		2,410,000,000.00	
FRX20	On 01/10/2020	Spot Bond	9.45500	99.30922	9.45500	99.28416	0.00	0	0.00			
FRX23	On 28/02/2023	Spot Bond	10.20000	89.77735	10.20000	89.75307	0.00	0	0.00			
FRX24	On 10/12/2024	Spot Bond	10.25000	103.61148	10.25000	103.58318	0.00	0	0.00		100,000,000.00	
FRX26	On 01/10/2026	Spot Bond	10.56000	94.69085	10.56000	95.44714	0.00	10,000,000,000	5,050,000,000.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX30	On 31/01/2030	Spot Bond	10.93500	95.32532	10.93500	95.50635	0.00	0	3,000,000,000.00			
FRX31	On 21/02/2031	Spot Bond	11.04500	92.02784	11.04500	92.00052	0.00	0				0.00
FRX45	On 14/04/2045	Spot Bond	10.35000	80.12092	10.35000	80.09883	0.00	0				0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.17619	0.00	0				0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.17862	0.00	0				0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.18465	0.00	0				0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.19435	0.00	0				0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.20162	0.00	0				0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.23307	0.00	0				0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.82676	0.00	0				0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.68795	0.00	0				0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.85748	0.00	0				0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.89160	0.00	0				0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.92002	0.00	0				0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.04494	0.00	0				0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	56.82833	100.00000	56.69066	0.00	0				0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	9.53421	100.00000	9.51111	0.00	0				0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.59958	100.00000	1.59570	0.00	0				0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.26836	100.00000	0.26771	0.00	0				0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0				0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0				0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0				0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0				0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000	8.84362	100.00000	8.82220	0.00	0				0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.48371	100.00000	1.48012		0.00		0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.24893	100.00000	0.24832		0.00		0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.75657		0.00		0	0.00
GFC04	On 11/04/2017	Spot Bond	9.50500		102.06586	9.50500	102.03997		0.00		0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	101.48031		0.00		0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.75671		0.00		0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.76661		0.00		0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.83094		0.00		0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.90995		0.00		0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.00000	0.00000	100.95923		0.00		0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.90501		0.00		0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.19149	100.00000	10.16680		0.00		0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		21.04735	100.00000	20.99636		0.00		0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.57241	100.00000	11.54438		0.00		0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		9.32909	100.00000	9.29997		0.00		0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.28315			0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.33346			0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.39588			0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.48253			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	100.00000		0.00000	101.42920			6,000,000	6,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.60462			0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.02725			0	20,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.42313			0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.90924			0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.14637			0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001		100.00000	0.00001			0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.47049			0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.50852			0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	10.70041		100.00000	10.67449			0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.50241			0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.33878			0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.21098			0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.22516			0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.97599			0	0.00
HILC22	On 13/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.12705			0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.54047			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.57331		101.82584		7.57331	92.88450			0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.60923			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.57313		101.86575		8.57313	104.41639			0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.69761			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.02323		101.95652		9.02323	104.41639			0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.80561			0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.63907			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.86738			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.13906			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.49700		10.00000	110.46800			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.38500		104.41263		9.38500	104.38617			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.03361			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.97119			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.62500		108.62988		8.62500	108.60455			0	7,450,100,000.00
HWAY23	On 07/12/2023	Spot Bond	2.05500		126.91926		2.05500	279.57124			0	2,200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HWAY24	On 07/12/2024	Spot Bond	2.03500		129.97358		2.03500	286.29930			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.81000		99.07872		9.81000	99.05252			2,000,000,000	4,970,100,000.00
HWAY35	On 31/07/2035	Spot Bond	9.85000		98.66107		9.85000	98.63487			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		32.92734		100.00000	32.84757			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		98.11320		100.00000	97.84946			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		43.85647		100.00000	43.74905			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		36.37013		100.00000	36.28202			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		110.49700		10.00000	110.46800			0	0.00
I2025	On 31/01/2025	Spot Bond	1.65000		121.46124		1.65000	121.42110			85,600,000,000	59,705,767,400.00
I2038	On 31/01/2038	Spot Bond	1.85000		126.56926		1.91000	125.19095			9,984,000,000	35,520,233,400.00
I2046	On 31/03/2046	Spot Bond	2.05000		122.11313		2.05000	122.07150			1,285,000,000	99,396,241,200.00
I2050	On 31/12/2050	Spot Bond	1.99000		131.88427		1.99000	131.83957			10,000,000,000	20,736,006,700.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IBL21	On 15/03/2016	Spot Bond	8.24500		103.64171		8.24500	103.61896			0	0.00
IBL22	On 15/03/2018	Spot Bond	8.25500		107.06348		8.25500	107.03995			0	0.00
IBL28	On 18/08/2016	Spot Bond	8.06500		103.26273		8.06500	103.24018			0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.20292			0	0.00
IBL34	On 31/01/2017	Spot Bond	1.35000		101.59241		1.35000	133.43301			0	0.00
IBL36	On 31/01/2022	Spot Bond	2.23000		104.31977		2.23000	135.05482			0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.55107			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.37500		103.09779		8.37500	103.07467			0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.96787			0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.99134			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.49700		10.00000	110.46800			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond	9.02500	97.23901	9.02500	97.21556		0.00		0	0.00
IBL46	On 15/01/2020	Spot Bond	9.48500	95.27255	9.48500	95.24816		0.00		0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.27012		0.00		0	0.00
IBL49	On 02/04/2018	Spot Bond	8.98500	97.85900	8.98500	97.83549		0.00		0	0.00
IBL50	On 02/08/2020	Spot Bond	9.53500	102.03425	9.53500	102.00799		0.00		0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.13128		0.00		0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.30175		0.00		300,000,000	300,000,000.00
IBL54	On 31/07/2016	Spot Bond	7.69000	102.58712	7.69000	102.56574		0.00		0	1,350,000,000.00
IBL55	On 31/07/2018	Spot Bond	8.80500	101.55356	8.80500	101.52938		0.00		0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.36921		0.00		0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.95292		0.00		0	0.00
IBL58	On 13/02/2017	Spot Bond	8.02500	103.99299	8.02500	103.97039		0.00		0	0.00
IBL59	On 17/02/2019	Spot Bond	8.76500	104.77343	8.76500	104.74861		0.00		0	0.00
IBL60	On 17/02/2024	Spot Bond	9.87000	106.00264	9.87000	105.97443		0.00		0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.01796		0.00		0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.32647		0.00		0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.14999		0.00		0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000	0.00000	101.27116		0.00		0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000	0.00000	101.29684		0.00		0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.39305		0.00		0	0.00
IBL67	On 31/01/2022	Spot Bond	2.96000	129.28486	2.96000	129.33819		0.00		0	0.00
IBL68	On 29/06/2018	Spot Bond	100.00000	16.82862	100.00000	8.72442		0.00		13,000,000,000	13,000,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.01006	100.00000	0.01004		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
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.41855		0.00		0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.41364		0.00		0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.51500	96.78689	9.51500	96.76231		0.00		0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.77781		0.00		0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.67254		0.00		0	0.00
IDCG06	On 24/11/2024	Spot Bond	10.14000	97.47150	10.14000	97.44531		0.00		0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.09528	5.00000	102.08135		0.00		0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.00350	5.00000	100.98987		0.00		0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.19089	4.00000	101.18000		0.00		0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	100.82580	4.00000	100.81489		0.00		0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	56.18352	100.00000	56.04741		0.00		0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	56.07073	100.00000	55.93490		0.00		0	17,200,000,000.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	56.07073	100.00000	55.93490		0.00		798,873,000	6,800,000,000.00
IFM01	On 31/03/2016	Spot Bond	9.20000	105.46869	9.20000	105.44277		0.00		0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.04764		0.00		0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.61907	100.00000	7.60062		0.00		0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.25163		0.00		0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	99.45504	100.00000	99.18478		0.00		0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	15.85719	100.00000	15.81835		0.00		0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	22.22961	100.00000	22.17577		0.00		0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.63911	100.00000	1.63598		0.00		0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	8.56763	100.00000	8.54688		0.00		0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	10.31810	100.00000	10.29310		0.00		0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	11.51405	100.00000	11.48585		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	
IN289U	On 30/06/2025	Spot Bond	100.00000	0.03021	100.00000	100.00000					0.00	30,000,000,000	30,000,000,000.00
IN290U	On 31/12/2016	Spot Bond	100.00000	37.97197	100.00000	37.87998					0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	98.11828	100.00000	97.85523					0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000	89.68059	100.00000	89.46078					0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000	88.37772	100.00000	88.16425					0.00	0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000	99.45504	100.00000	99.72678					0.00	0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000	99.45504	100.00000	99.72678					0.00	0	0.00
IN306U	On 24/06/2020	Spot Bond	100.00000	10.92687	100.00000	10.89080					0.00	12,500,000,000	12,500,000,000.00
IN307U	On 30/09/2015	Spot Bond	100.00000	81.04575	100.00000	100.00000					0.00	0	0.00
IN308U	On 30/09/2015	Spot Bond	100.00000	81.04575	100.00000	100.00000					0.00	0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000	98.64865	100.00000	98.38275					0.00	0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000	95.59923	100.00000	95.27296					0.00	0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000	87.11217	100.00000	86.90476					0.00	0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000	89.03249	100.00000	88.75251					0.00	0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000	88.59223	100.00000	88.37772					0.00	0	0.00
INA529	On 14/07/2015	Spot Bond	6.40000	99.79003	6.40000	99.68538					0.00	0	0.00
INA530	On 21/07/2015	Spot Bond	6.45000	99.66537	6.45000	99.56016					0.00	0	0.00
INA531	On 28/07/2015	Spot Bond	6.45000	99.54265	6.45000	99.43770					0.00	0	0.00
INA533	On 11/08/2015	Spot Bond	6.45000	99.29811	6.45000	99.19368					0.00	0	0.00
INA534	On 18/08/2015	Spot Bond	6.60000	99.15730	6.60000	99.05074					0.00	0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000	98.78535	6.60000	98.67959					0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.02362					0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.89391	100.89504	10.89391	100.57094					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
ING116	On 31/03/2016	Spot Bond	10.89391	100.13745		10.89391	100.05342			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.21491			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.21122			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.58537		6.50000	101.56762			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.21291			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.36489			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.32138			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.52843			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.49700		10.00000	110.46800			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.20454			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	104.32942			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.41025			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.70154			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.56540			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000	78.15846		100.00000	77.99145			0	0.00
ING305	On 08/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.11315			0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.89829			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.42583			0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000	96.81698		100.00000	96.56085			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.49700		10.00000	110.46800			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.66704			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.68862			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.75500	101.97309		8.75500	101.94922			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.99978			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000	0.00000	99.99983		0.00		0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000	0.00000	99.99989		0.00		0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.58339		0.00		0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.66342		0.00		0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.61503		0.00		0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.36870		0.00		0	0.00
IPL10	On 20/05/2021	Spot Bond	9.86500		98.90458	9.86500	98.87871		0.00		0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.25172		0.00		0	0.00
IPL6	On 28/09/2017	Spot Bond	8.94500		104.18563	8.94500	104.16086		0.00		0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	99.90297		0.00		0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	99.81764		0.00		0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000	0.00000	100.18148		0.00		0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000	0.00000	101.51800		0.00		0	1,530,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.56499		0.00		0	0.00
IV017	On 31/01/2022	Spot Bond	3.51000		96.72217	3.51000	129.45104		0.00		0	0.00
IV019	On 31/03/2028	Spot Bond	3.60000		145.31755	3.60000	150.78740		0.00		0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	99.97777		0.00		0	630,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.87233		0.00		0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.73911		0.00		0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.45177		0.00		0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	97.96803		0.00		0	0.00
IV030	On 31/01/2025	Spot Bond	3.65000		101.49129	3.65000	109.74142		0.00		0	0.00
IV030A	On 31/01/2025	Spot Bond	3.65000		101.40668	3.65000	109.74142		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
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.50121			0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.80298			0	0.00
IV08	On 30/04/2018	Spot Bond		10.56500	109.89272		10.56500	109.86198			0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	103.51368			0	0.00
IV19A	On 31/03/2028	Spot Bond		3.70000	143.79543		3.70000	143.74001			0	0.00
IV531U	On 30/07/2015	Spot Bond		100.00000	92.87532		100.00000	92.63959			0	0.00
IV533U	On 13/08/2015	Spot Bond		100.00000	89.68059		100.00000	89.46078			0	0.00
IV534U	On 20/08/2015	Spot Bond		100.00000	88.16425		100.00000	87.95181			0	0.00
IVA528	On 09/07/2015	Spot Bond		6.40000	99.87741		6.40000	99.77257			0	0.00
IVA529	On 16/07/2015	Spot Bond		6.40000	99.75512		6.40000	99.98247			0	0.00
IVA530	On 23/07/2015	Spot Bond		6.45000	99.63028		6.45000	99.85883			0	0.00
IVA531	On 30/07/2015	Spot Bond		6.45000	99.50764		6.45000	99.49015			0	0.00
IVA534	On 20/08/2015	Spot Bond		6.60000	99.12175		6.60000	98.73244			0	0.00
IVA537	On 03/09/2015	Spot Bond		6.60000	98.87365		6.60000	98.60920			0	0.00
IVA538	On 10/09/2015	Spot Bond		6.60000	98.75007		6.60000	98.48628			0	0.00
IVA539	On 17/09/2015	Spot Bond		6.60000	98.62679		6.60000	98.52137			0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.42117			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.49700		10.00000	110.46800			0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.45094			0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.90774			0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.82345			0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.89750			0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.63161			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.66713			0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.67793			0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.69952			0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.60236			0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.53065			0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.33121			0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.25448			0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.96498			0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.69643			0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.68960			0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.95992			0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.39135			0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.23672			0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.01929			0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.01981			0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.01980			0	880,000,000.00
IVC036	On 16/07/2019	Spot Bond		9.36500	104.03061		9.36500	104.00431			0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	16.93483		100.00000	16.89694			0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.87900		100.00000	11.84990			0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.47133			0	0.00
IVC040	On 24/07/2021	Spot Bond		9.53500	103.25810		9.53500	103.23154			0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.35677			0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.98588			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.31651			0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	104.98329			0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.33567			0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.36492			0	0.00
IVC047	On 27/10/2015	Spot Bond		6.94000	101.48242		6.94000	101.46354			0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.25299			0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.90937			0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.61917			0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.28466			0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.04696			0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.14356			0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.57778			0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.02723			0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.28831			0	0.00
IVC059	On 09/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.45379			0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.59667			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.35760			20,000,000	20,000,000.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.49473			0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	56.69066		100.00000	56.55332			0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	102.53813			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52817			0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.36215			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.50577			0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	92.85714		100.00000	92.62087			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.88402			0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.50271			0	0.00
KW01	On 31/10/2027	Spot Bond	8.69000		138.23626		8.69000	138.20431			0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.14267			0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.34960			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.59402			0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.18781			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.72445			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.48500		97.90579		10.48500	97.87860			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		103.38238		9.71000	103.35531			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.31530			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.97500		100.46488		8.97500	100.44052			0	3,310,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.10500		98.35837		9.10500	98.33444			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	10.15500		99.59579		10.15500	99.56854			0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.45159			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.48937			0	0.00
LHL02	On 13/12/2015	Spot Bond	7.96000		101.71222		7.96000	101.69080			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.53221			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.10512			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.90294			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.93924			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.00668			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.93337			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.30222			0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.86070			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.50002			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.28383			0	0.00
MAQ072	On 10/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.73867			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.20763			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.22384			0	0.00
MAQ0A3	On 31/08/2018	Spot Bond	100.00000	12.77876	100.00000	5.92859			0.00	60,000,000,000	30,000,000,000.00
MAQ0A4	On 31/08/2018	Spot Bond	100.00000	12.60599	100.00000	5.92859			0.00	60,000,000,000	30,000,000,000.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.47691			0	0.00
MBC024	On 05/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.84658			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.06685			1,368,600,000	684,300,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.71791			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.98515			0	20,000,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.57247			0	300,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.81622			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.54442			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.04607			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.06491			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.08888			0	30,000,000.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.43582			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.76740			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.62386			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	52.45703	100.00000	52.32995			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
MBP29U	On 23/09/2017	Spot Bond	100.00000		22.24452	100.00000	23.95017		0.00		0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		23.25331	100.00000	23.19635		0.00		0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		23.34559	100.00000	23.28842		0.00		0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		22.41570	100.00000	22.36139		0.00		0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		23.44687	100.00000	23.39007		0.00		0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.27109		0.00		0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.02500		101.90804	9.02500	101.88347		0.00		0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	9.04500		101.43313	9.04500	101.40861		0.00		0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.73949		0.00		0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	103.79029		0.00		0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	103.95965		0.00		0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.19000		102.51348	8.19000	102.49101		0.00		0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.01500		100.88355	9.01500	100.85898		0.00		0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.79000		100.95986	9.79000	100.93320		0.00		0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.17738		0.00		0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.18345		0.00		0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.83500		101.74933	9.83500	101.72246		0.00		0	0.00
MGL01	On 15/09/2015	Spot Bond	7.11000		102.74888	7.11000	102.72916		0.00		0	2,470,000,000.00
MIIL02	On 31/05/2017	Spot Bond	9.11500		100.18658	9.11500	100.16219		0.00		0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000	0.00000	100.29388		0.00		0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.66500		105.53007	9.66500	104.59490		0.00		0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000	0.00000	100.69987		0.00		0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		34.56401	100.00000	34.48027		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
MQB02	On 31/05/2017	Spot Bond	8.81500		100.15934		8.81500	100.13574			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.06000		104.45775		7.06000	104.43759			0	0.00
MTN04	On 13/07/2017	Spot Bond	8.80500		107.16620		8.80500	107.14070			0	610,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.19676		100.89771	7.17918			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.28951		100.61875	7.27176			0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N5A16	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.41548			0	0.00
N5B23	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.44465			0	0.00
N5C23	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.45048			0	0.00
N5D23	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.51384			0	0.00
N5E23	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.56650			0	0.00
N5F23U	On 20/06/2023	Spot Bond	100.00000		10.92398		100.00000	10.89752			0	0.00
N5G23U	On 20/06/2023	Spot Bond	100.00000		11.69537		100.00000	11.66703			0	0.00
NAM01	On 19/11/2022	Spot Bond	9.97000		92.18254		9.97000	92.15817			0	50,050,000,000.00
NAM02	On 29/06/2020	Spot Bond	9.60000		100.05738		9.60000	100.03175			5,000,000,000	30,000,000,000.00
NBK10A	On 25/07/2016	Spot Bond	7.77000		102.14672		7.77000	102.12521			0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.35500		99.01966		9.35500	98.99506			5,000,000,000	5,050,000,000.00
NBK12A	On 19/03/2021	Spot Bond	9.11500		103.81111		9.11500	103.78597			0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.57000		103.67993		9.57000	103.65359			100,000,000	75,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.68861			0	0.00	
NBK14A	On 26/06/2021	Spot Bond	9.47500		99.31931		9.47500	99.31849			0	0.00	
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.73005			0	0.00	
NBK15A	On 11/02/2022	Spot Bond	9.71500		98.97008		9.71500	98.93823			0	0.00	
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.76891			0	0.00	
NBK16A	On 12/02/2025	Spot Bond	10.29000		98.51790		10.29000	98.49060			0	3,550,000,000.00	
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.37446			0	0.00	
NBK17A	On 22/04/2026	Spot Bond	10.47000		98.58220		10.47000	98.55471			0	500,000,000.00	
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.75057			0	0.00	
NBK18A	On 01/06/2020	Spot Bond	9.46500		99.97820		9.46500	99.95294			0	0.00	
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.97397			0	0.00	
NBK19A	On 01/06/2022	Spot Bond	9.86500		99.69136		9.86500	99.66514			0	0.00	
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.79304			0	0.00	
NBK20A	On 01/06/2026	Spot Bond	10.54000		99.70765		10.54000	99.67968			0	0.00	
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.12022			0	0.00	
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.00227			0	0.00	
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.01968			0	0.00	
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.04682			0	0.00	
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.00000		0.00000	101.08136			0	0.00	
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	101.12126			0	0.00	
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.00000		0.00000	101.58302			0	0.00	
NBK27B	On 01/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.61697			0	0.00	
NBK2A	On 15/09/2015	Spot Bond	6.94000		103.79486		6.94000	103.77540			0.00	67,834,891,200	36,097,445,600.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.64546			0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.04500	111.55576		9.04500	111.52894			0	3,060,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.86500	38.22684		10.86500	38.21604			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.63846			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.81500	103.61629		7.81500	103.59470			0	100,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.16418			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	97.19121			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.61014			0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.36962			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.35690			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	93.67527			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.96225			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.03896			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.19131			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.18161			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.45376			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.17565			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.16959			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.16948			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.24439			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.19511			0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.03500	103.80320		10.03500	106.52777			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.19391			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN85	On 20/03/2024	Spot Bond		10.07000	102.62379		10.07000	105.38925			0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.19511			0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.17557			0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.22115			0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.19701			0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.19939			0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.60491			0	0.00
NCLN93	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.84164			0	0.00
NED11	On 17/09/2015	Spot Bond		7.05000	103.72731		7.05000	103.70757			0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.56148			0	500,000,000.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	99.52851			0	260,000,000.00
NED15	On 08/04/2024	Spot Bond		10.22500	104.87916		10.22500	103.88599			0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	100.60314			5,000,000,000	2,960,000,000.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	101.78915			0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.00000		0.00000	101.83639			0	0.00
NED19	On 01/07/2025	Spot Bond		100.00000	9.68047		100.00000	9.65701			47,400,000,000	47,400,000,000.00
NED20	On 01/07/2025	Spot Bond		100.00000	13.07529		100.00000	0.02062			32,400,000,000	32,400,000,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.91684			0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	117.64245		9.44500	117.61296			0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.80500			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.49700		10.00000	110.46800			0	0.00
NILB10	On 08/12/2016	Spot Bond		2.18500	171.05695		2.18500	170.99802			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NILB11	On 31/01/2025	Spot Bond	2.51000	98.96374		2.51000	112.76258			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000	186.87562		3.45000	186.81066			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.90000	109.00805		2.90000	108.96491			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.19000	149.36600		3.19000	141.43683			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.10000	153.11947		3.10000	153.06188			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.88500	105.95863		8.88500	105.93320			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.51500	104.57307		9.51500	104.69155			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.94520			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.77293			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.80008			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.78381			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.83151			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.71500	104.57990		9.71500	105.73079			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.81634			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.80550			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000	100.00000		0.00000	100.87799			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.91500	104.58681		9.91500	104.70143			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.82718			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.83260			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000	100.00000		0.00000	100.92452			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.03261			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.96673			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.84885			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.81500	110.98900		8.81500	110.96285			0	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
NRA022	On 31/10/2022	Spot Bond		9.56500	115.98225		9.56500	115.95281			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.08000	174.57180		2.08000	174.51216			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond		10.44000	113.95804		10.44000	113.92636			0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.62548			0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.37700			100,000,000	50,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.21548			0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.56055			0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.73859			0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.82979			0	412,909,100.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.01774			0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.79661		100.00000	17.75349			0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	97.22153		100.00000	96.96635			0	0.00
OML01	On 27/10/2015	Spot Bond		6.95000	102.18355		6.95000	102.16451			0	500,000,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	100.00000		0.00000	100.76913			0	0.00
OML03	On 27/11/2024	Spot Bond		10.03500	96.21059		10.03500	98.13979			0	0.00
OML04	On 19/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.27709			0	2,000,000,000.00
OML05	On 19/03/2025	Spot Bond		10.19500	100.11219		10.19500	101.13083			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond		10.75000	100.08453		10.75000	100.86292			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond		11.29000	100.71114		11.29000	101.11234			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	38.17792		100.00000	38.08543			0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.98000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.49700		10.00000	110.46800			0	0.00
PMM16	On 02/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.39514			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
PMM17	On 06/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.46889			0	0.00	
PMM18	On 04/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.10540			0	0.00	
PMM19	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.96601			0	0.00	
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.13756			0	0.00	
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.15401			0	0.00	
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.47749			0	0.00	
PPC004	On 30/06/2021	Spot Bond	9.76500	99.44824		9.76500	100.44983			0	0.00	
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.26470			0	0.00	
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.29954			0	0.00	
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.31522			0	0.00	
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.35006			0	0.00	
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.49980			0	0.00	
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.53461			0	0.00	
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.40326			0	0.00	
R010P	On 21/12/2025	Spot Bond	8.11000	43.50264		8.11000	43.49319			0	0.00	
R158	On 15/09/2015	Spot Bond	5.96000	105.45850		5.96000	105.44149			0.00	67,200,000,000	61,001,666,700.00
R158P	On 15/09/2015	Spot Bond	6.64500	98.65298		6.64500	98.63527			0	0.00	
R159	On 15/09/2016	Spot Bond	6.74500	111.65817		6.74500	111.63804			0.00	73,223,191,300	48,864,857,900.00
R159P	On 15/09/2016	Spot Bond	6.57500	92.50783		6.57500	92.49157			0	0.00	
R186	On 21/12/2026	Spot Bond	8.35000	115.98272		8.29000	116.44176			0.00	47,982,067,200	00,883,330,000.00
R187P	On 21/12/2026	Spot Bond	8.03000	40.53407		8.03000	40.52535			0	0.00	
R188P	On 21/12/2027	Spot Bond	7.95000	37.82634		7.95000	37.81829			0	0.00	
R197	On 07/12/2023	Spot Bond	1.67500	287.19321		1.67500	287.09824			0.00	8,338,800,000	21,876,325,800.00
R202	On 07/12/2033	Spot Bond	1.81000	234.79706		1.80000	235.05251			0.00	55,224,600,000	10,048,025,300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R2023	On 28/02/2023	Spot Bond	8.22000	99.96061	8.17000	100.21490	0.00	84,481,010,500	71,363,900,000.00			
R203	On 15/09/2017	Spot Bond	7.30000	104.32782	7.25500	104.39896	0.00	53,374,191,300	54,756,753,800.00			
R2030	On 31/01/2030	Spot Bond	8.69500	97.66538	8.69500	97.64242	0.00	94,246,520,500	76,103,703,900.00			
R2032	On 31/03/2032	Spot Bond	8.80000	97.30174	8.80000	97.27885	0.00	85,827,086,700	76,848,986,700.00			
R2037	On 31/01/2037	Spot Bond	8.91000	99.65629	8.91000	99.63229	0.00	78,979,648,500	25,263,248,500.00			
R204	On 21/12/2018	Spot Bond	7.63500	101.33074	7.59500	101.43094	0.00	16,651,434,900	96,983,840,500.00			
R2044	On 31/01/2044	Spot Bond	8.97000	101.40820	8.97000	101.38361	0.00	34,294,247,400	59,311,247,400.00			
R2048	On 28/02/2048	Spot Bond	8.96000	100.71733	8.96000	100.69334	0.00	05,644,825,300	29,432,135,500.00			
R207	On 15/01/2020	Spot Bond	7.88000	100.99575	7.83500	101.14090	0.00	70,833,725,300	62,018,071,800.00			
R208	On 31/03/2021	Spot Bond	8.01500	95.96377	7.96500	96.16231	0.00	91,261,156,900	07,919,697,000.00			
R209	On 31/03/2036	Spot Bond	8.91000	76.61023	8.86000	76.97125	0.00	32,890,235,000	75,003,314,000.00			
R210	On 31/03/2028	Spot Bond	1.70000	178.11367	1.70000	178.05465	0.00	0	35,701,176,400.00			
R211	On 31/01/2017	Spot Bond	0.65000	134.91920	0.65000	134.87830	0.00	8,000,000,000	45,441,415,200.00			
R212	On 31/01/2022	Spot Bond	1.64000	139.93361	1.66000	139.72036	0.00	20,270,000,000	25,282,104,800.00			
R213	On 28/02/2031	Spot Bond	8.79500	87.23357	8.73500	87.66468	0.00	79,965,669,100	23,884,863,800.00			
R214	On 28/02/2041	Spot Bond	8.90000	78.09453	8.90000	78.07605	0.00	92,641,962,500	86,261,789,000.00			
R228C	On 15/09/2015	Spot Bond	6.64500	98.65298	6.64500	98.63527	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.56500	95.55553	6.56500	95.53876	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.57500	92.50783	6.57500	92.49157	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.58500	96.99032	6.58500	96.97336	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.56500	93.92683	6.56500	93.91025	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.62500	90.86405	6.62500	90.84787	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.23000	86.94338	7.23000	86.92651	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
R332C	On 21/12/2017	Spot Bond	7.28000	83.81009	7.28000	83.79372	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.60000	80.12896	7.60000	80.11263	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.58000	77.24716	7.58000	77.23146	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.56000	74.48336	7.56000	74.46826	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.55000	71.80136	7.55000	71.78682	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.79500	68.38284	7.79500	68.36856	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	7.77500	65.88694	7.77500	65.87321	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	7.88500	63.02191	7.88500	63.00859	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	7.85500	60.74484	7.85500	60.73206	0.00	0	0.00			
R341C	On 21/06/2022	Spot Bond	7.82500	58.56697	7.82500	58.55469	0.00	0	0.00			
R342C	On 21/12/2022	Spot Bond	7.79500	56.48351	7.79500	56.47171	0.00	0	0.00			
R343C	On 21/06/2023	Spot Bond	7.75500	54.53173	7.75500	54.52039	0.00	0	0.00			
R344C	On 21/12/2023	Spot Bond	7.71500	52.66770	7.71500	52.65681	0.00	0	0.00			
R345C	On 21/06/2024	Spot Bond	8.23000	48.50799	8.23000	48.49730	0.00	0	0.00			
R346C	On 21/12/2024	Spot Bond	8.19000	46.76061	8.19000	46.75036	0.00	0	0.00			
R347C	On 21/06/2025	Spot Bond	8.15000	45.09354	8.15000	45.08369	0.00	0	0.00			
R348C	On 21/12/2025	Spot Bond	8.11000	43.50264	8.11000	43.49319	0.00	0	0.00			
R349C	On 21/06/2026	Spot Bond	8.07000	41.98404	8.07000	41.97497	0.00	0	0.00			
R350C	On 21/12/2026	Spot Bond	8.03000	40.53407	8.03000	40.52535	0.00	0	0.00			
R351C	On 21/06/2027	Spot Bond	7.99000	39.14926	7.99000	39.14088	0.00	0	0.00			
R352C	On 21/12/2027	Spot Bond	7.95000	37.82634	7.95000	37.81829	0.00	0	0.00			
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	103.50695	0.00	0	0.00			
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	104.16214	0.00	0	0.00			
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	102.97614	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	
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.50642			0	0.00	
RCSB1U	On 30/04/2017	Spot Bond		100.00000	30.97126		100.00000	30.89623			0	0.00	
RCSB2U	On 24/07/2017	Spot Bond		100.00000	15.89612		100.00000	15.85719			0	0.00	
RCSB3U	On 17/03/2017	Spot Bond		100.00000	29.30906		100.00000	29.23806			0	0.00	
RCSB4U	On 07/11/2015	Spot Bond		100.00000	92.77995		100.00000	92.55087			0	0.00	
RCSB5U	On 10/12/2016	Spot Bond		100.00000	40.36714		100.00000	40.26935			0	0.00	
RCSB6U	On 31/03/2018	Spot Bond		100.00000	16.63041		100.00000	16.59012			0	0.00	
RDF01U	On 04/09/2017	Spot Bond		100.00000	21.30285		100.00000	21.24610			0	0.00	
RDF02U	On 04/12/2020	Spot Bond		100.00000	8.50344		100.00000	8.47881			0	0.00	
RDF03U	On 04/04/2018	Spot Bond		100.00000	16.05214		100.00000	16.00937			0	0.00	
RDF04U	On 04/10/2018	Spot Bond		100.00000	12.88270		100.00000	12.84837			0	0.00	
RDF05U	On 04/12/2019	Spot Bond		100.00000	9.75774		100.00000	9.73174			0	0.00	
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.42854			0	0.00	
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.39536			0	0.00	
RDFB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.74810			0	0.00	
RDFB05	On 27/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.78593			0	0.00	
RDFC18	On 25/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.72076			0	0.00	
RDFC21	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.93253			0	0.00	
RDFC22	On 24/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.15612			0	0.00	
RDFC23	On 25/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.66959			0	0.00	
RDFC24	On 25/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.69760			0	0.00	
REB01	On 21/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.90395			0.00	20,000,000,000	10,000,000,000.00
REBC01	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.75506			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RED101	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.70542			0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		16.70979		100.00000	16.66932			0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		11.72192		100.00000	11.69353			0	48,125,000,000.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.71176		100.00000	9.68823			0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.97406		100.00000	8.95232			0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.94151			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.77517			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.22868			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.52209			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.86250			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.71496			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.50291			0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.98071			0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.52070			0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	86.84308			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	84.82417			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	93.62536			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	92.82916			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.05711			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	82.37022			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	96.26867			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		107.03736		12.35000	107.00193			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		15.43357		100.00000	15.39619			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.35128			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		5.95055		100.00000	5.93629			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		40.46087		100.00000	40.36178			0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		59.65299		100.00000	59.50848			0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.84185		100.00000	12.74668			0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		43.68303		100.00000	43.57721			0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.97228			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	80.08438			0	0.00
RW21	On 21/04/2021	Spot Bond	9.26500		105.04505		9.26500	105.01906			4,688,000,000	5,498,000,000.00
RW23	On 10/12/2023	Spot Bond	9.62000		99.93385		9.62000	99.90819			0	0.00
RW28	On 10/12/2028	Spot Bond	9.99500		85.89178		9.99500	102.40232			0	2,255,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.73950			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.94500		104.85349		7.94500	104.83130			0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		110.49700		10.00000	110.46800			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.78591			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.49500		101.15134		9.49500	101.12570			3,700,000,000	1,000,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	102.27292			500,000,000	500,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.44105			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	102.77350			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.97092			0	6,864,180,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.55809			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	100.77033			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	101.65663			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBK22	On 28/05/2025	Spot Bond	0.00000		100.00000		0.00000	100.90312			0	0.00
SBK23	On 28/05/2027	Spot Bond	11.77000		99.74719		11.77000	100.06885			0	2,050,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.09500		100.21141		9.09500	100.18705			0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.45000		105.14049		7.45000	105.11935			0	0.00
SBN29	On 15/09/2015	Spot Bond	8.06500		105.00979		8.06500	104.98697			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.21000		105.19158		7.21000	105.17111			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.65500		101.62545		8.65500	101.60206			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.35500		105.16071		7.35500	105.13983			0	0.00
SBN35	On 15/09/2015	Spot Bond	8.10500		105.00130		8.10500	104.97837			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.33154			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.95966			0	0.00
SBS13	On 22/09/2017	Spot Bond	8.30500		103.62989		8.30500	103.60698			0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.65615			0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.18840			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.32060			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.72500		102.27065		9.72500	102.24411			470,000,000	540,000,000.00
SBS20	On 15/05/2026	Spot Bond	10.19000		100.37941		10.19000	100.35231			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.07954			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.94588			0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.81148			0	0.00
SBS25	On 24/05/2019	Spot Bond	9.11000		100.15136		9.11000	100.12712			0	1,260,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		26.07787		100.00000	26.01951			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.71000		106.08806		9.71000	106.06028			0	2,990,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.12196			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS29	On 12/06/2019	Spot Bond	9.60000		97.53379		9.60000	97.50881			0	0.00
SBS3	On 25/05/2026	Spot Bond	10.20000		87.85407		10.20000	87.83032			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.57913			0	0.00
SBS31	On 27/06/2027	Spot Bond	9.94000		99.45328		9.94000	99.42693			1,440,000,000	1,490,000,000.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.23835			0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.24481			0	0.00
SBS34	On 19/09/2024	Spot Bond	10.09000		102.91041		10.09000	102.88289			0	1,475,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00000		0.00000	101.27107			0	561,000,000.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000		0.00000	101.30538			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.30500		98.51622		9.30500	98.49148			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.43000		95.85817		10.43000	95.83126			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.88500		95.62282		10.88500	95.59482			0	50,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.66500		96.09860		9.66500	96.07396			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.57500		103.53071		7.57500	103.50945			0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.28500		124.90348		2.28500	275.12928			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.26000		132.38974		1.26000	133.61766			140,000,000	70,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		22.33507		100.00000	22.28096			0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.61570			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		34.14737		100.00000	34.06464			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHI02	On 01/10/2021	Spot Bond	0.00000		168.23856	0.00000	82.63494		0.00		0	0.00
SHI05	On 31/01/2017	Spot Bond	1.92000		117.95411	1.92000	132.27141		0.00		0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.58537	6.50000	101.56762		0.00		0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.32724		0.00		100,000,000	100,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.45617		0.00		0	0.00
SHS05	On 29/06/2017	Spot Bond	8.75500		100.06126	8.75500	100.03784		0.00		0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.09223		0.00		0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.97155		0.00		0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.18558		0.00		0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		36.45845	100.00000	36.37013		0.00		0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.49700	10.00000	110.46800		0.00		0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.40576		0.00		0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.36205		0.00		0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		51.57391	100.00000	51.44897		0.00		0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		40.07170	100.00000	39.97462		0.00		0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		41.48923	100.00000	41.38873		0.00		0	0.00
SHS19	On 10/09/2017	Spot Bond	9.59500		104.21201	9.59500	104.18547		0.00		0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.63987		0.00		0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.83117		0.00		0	0.00
SHS23	On 29/06/2018	Spot Bond	100.00000		17.15204	100.00000	17.09849		0.00		0	40,000,000,000.00
SHS24	On 29/06/2020	Spot Bond	100.00000		10.86348	100.00000	10.82957		0.00		0	35,000,000,000.00
SHS25	On 29/06/2020	Spot Bond	9.83000		100.07868	9.83000	100.05245		0.00		0	25,000,000,000.00
SHS26	On 29/06/2020	Spot Bond	100.00000		10.83031	100.00000	10.79613		0.00		50,000,000,000	50,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond		7.99500	105.36262		7.99500	105.33981			0	1,140,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.34500	99.65940		9.34500	101.53644			0	0.00
SNT01	On 15/09/2017	Spot Bond		8.65500	101.62545		8.65500	101.60206			750,000,000	4,270,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.85385			0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.87885			0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.24973			0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.81765			0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.83965			0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.79018			0	0.00
SSA01	On 28/06/2016	Spot Bond		8.35500	101.28990		8.35500	101.26725			0	500,000,000.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.71550			0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.59442			0	0.00
SSA06	On 16/04/2020	Spot Bond		9.55500	96.03248		9.55500	96.00800			0	2,140,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.67578			0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.02925			0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.41324			0	0.00
SSN004	On 31/03/2021	Spot Bond		9.53500	89.59003		9.53500	89.56724			0	0.00
SSN005	On 31/03/2021	Spot Bond		9.53500	89.59003		9.53500	89.56724			0	0.00
SSN007	On 15/01/2020	Spot Bond		9.25500	96.06708		9.25500	96.04307			0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28799			0	0.00
SSN009	On 15/09/2017	Spot Bond		8.13500	102.65155		8.13500	102.62931			0	0.00
SSN011	On 31/01/2025	Spot Bond		2.40000	113.43767		2.40000	113.83032			0	0.00
SSN012	On 21/12/2018	Spot Bond		8.90500	97.58410		8.90500	97.56088			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN015	On 26/08/2018	Spot Bond	8.50000	100.84925		8.50000	100.82621			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.33000	101.43550		10.33000	101.40759			0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.58342			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.60500	75.08255		10.60500	75.06147			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.53843			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.54684			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.13467			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.72888			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.05047			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.78763			0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.30487			0	0.00
SSN034	On 02/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.65308			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.98332			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.64962			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.89288			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.89248			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.99704			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.22032			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.15429			0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.16701			0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.16938			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.14929			0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.09612			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SY1247	On 28/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.97083			0	0.00
SY1248	On 08/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.76919			0	0.00
SY1249	On 10/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.74065			0	0.00
SY1250	On 16/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.64389			0	0.00
SY1251	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.48433			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.42000		104.59426		6.42000	104.57615			0	0.00
SZ25	On 30/09/2025	Spot Bond	8.94000		102.65950		8.94000	102.63497			500,000,000	250,000,000.00
T12A10	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.83415			0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.89278			0	0.00
T12A12	On 21/02/2048	Spot Bond	9.48500		96.45205		9.48500	99.45698			0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		59.75135		100.00000	59.60660			0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.38329			0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.11620			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.58649			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.17135			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.17987			0	0.00
TFS131	On 20/11/2015	Spot Bond	100.00000		86.23563		100.00000	86.11636			0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.38331			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.21342			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.20298			0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.23009			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.99500		104.42525		7.99500	104.40264			0	1,760,000,000.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.46379			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.50293		0.00	0	0.00	
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.56283	7.83000	103.54087		0.00	0	0.00	
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.44225		0.00	0	0.00	
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.49119		0.00	0	0.00	
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.61697		0.00	0	0.00	
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.44225		0.00	0	0.00	
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.49119		0.00	0	0.00	
TH10A9	On 18/07/2017	Spot Bond	7.16000	86.60561	7.16000	103.23838		0.00	0	0.00	
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.58706		0.00	0	500,000,000.00	
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.57924		0.00	0	0.00	
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.76694		0.00	0	0.00	
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.74153		0.00	0	0.00	
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	102.50807		0.00	0	0.00	
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.42046		0.00	0	0.00	
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.44030		0.00	0	0.00	
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.50293		0.00	0	0.00	
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.97159	8.73000	103.94705		0.00	0	0.00	
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.18365		0.00	0	0.00	
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.49119		0.00	300,000,000	300,000,000.00	
TH11A6	On 18/07/2041	Spot Bond	9.06500	93.06825	9.06500	101.44830		0.00	0	0.00	
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.01313		0.00	0	0.00	
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.50911		0.00	0	0.00	
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.59097		0.00	0	0.00	
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.56945		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
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.57985			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.76302			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.75521			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.70559			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.37176			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.37956			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.36312			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.82315			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.85065			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.43500		101.31459		9.43500	102.38033			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.83415			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.87264			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.34500		100.35971		9.34500	100.33439			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.84836			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.89278			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.45500		89.08512		9.45500	99.19550			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.92206			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.92206			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.94272			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.94272			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.00977			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.00977			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.03141			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12C4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.03031			0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.36412			0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.36412			0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.57907			0	0.00
TH12D4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.38404			0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.51107			0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.94684		101.06155	6.92967			0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.66428			0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.48159			0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.85137			0	1,760,000,000.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.48159			0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.50124			0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.51107			0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.46980			0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.50124			0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.60933			0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.60933			0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.60933			0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.76649			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.80577			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.75667			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.54158			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.59059			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.57099			0	0.00
TL20	On 22/02/2020	Spot Bond	9.71500		88.69516		9.71500	88.63962			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		110.49700		10.00000	110.46800			0	0.00
TN17	On 14/11/2017	Spot Bond	8.40500		102.99316		8.40500	102.97012			0	11,970,000,000.00
TN20	On 17/09/2020	Spot Bond	9.69500		106.25530		9.69500	106.22798			0	14,349,100,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.74920		100.00000	1.74492			0	0.00
TN23	On 06/11/2023	Spot Bond	9.92000		106.56155		9.92000	106.53352			2,400,000,000	11,970,000,000.00
TN25	On 19/08/2025	Spot Bond	10.05000		100.02118		10.05000	99.99410			0	13,050,000,000.00
TN27	On 14/11/2027	Spot Bond	10.09000		92.86099		10.09000	92.83616			0	8,920,000,000.00
TN30	On 09/10/2030	Spot Bond	10.48500		102.48957		10.48500	102.46096			0	3,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.82500		101.78749		10.82500	101.75817			0	2,100,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.42176			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.68468			0	4,740,400.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.97771			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.00200			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.00447			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.12417			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.37223			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	101.00327			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.49700	10.00000	110.46800		0.00		0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.90701		0.00		0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.90499		0.00		0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.84101		0.00		0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.50985		0.00		0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.05355	10.00000	100.02678		0.00		0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.05222	9.75000	100.02610		0.00		0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.05177	100.00000	10.02586		0.00		0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.31712		0.00		0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.33625		0.00		0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000	7.98666	100.00000	7.96732		0.00		0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000	8.50877	100.00000	8.48815		0.00		0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.34686		0.00		0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000	8.82202	100.00000	8.80066		0.00		0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.34898		0.00		0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000	9.08307	100.00000	9.06107		0.00		0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.40818		0.00		0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000	12.26789	100.00000	12.23817		0.00		0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.53810		0.00		0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000	15.76597	100.00000	15.72777		0.00		0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.28104	100.00000	13.24886		0.00		0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.85105		0.00		0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.59773		0.00		0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.33555		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
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.06607			0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.80077			0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	104.09199			0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	102.89941			0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.74659			0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	97.25849			0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	96.94326			0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	96.24710			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	96.02180			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		100.00000		0.00000	95.68035			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		100.00000		0.00000	95.36311			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	94.99981			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	94.73063			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000		100.00000		0.00000	97.56827			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000		100.00000		0.00000	93.97520			0	0.00
TSP191	On 26/05/2016	Spot Bond	0.00000		100.00000		0.00000	93.64803			0	0.00
TSP192	On 09/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.30363			0	0.00
TSP193	On 23/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.88418			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.34247		100.00000	14.30772			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.77589			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.16362			0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.40858			0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.37292			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC094	On 15/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.33726		0.00		0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.33396		0.00		0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.28377		0.00		0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.23198		0.00		0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.94285		0.00		0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.79260		0.00		0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.66144		0.00		0	0.00
TWC101	On 26/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.52303		0.00		0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.63048		0.00		0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.66186		0.00		0	300,000,000.00
TWC104	On 16/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.15732		0.00		0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.52903		0.00		0	0.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.57865		0.00		0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.40456		0.00		0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.53257		0.00		0	0.00
UG21	On 02/03/2021	Spot Bond	9.36500	109.28988	9.36500	109.26270		0.00		0	570,000,000.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000	7.77463	100.00000	7.75907		0.00		0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000	7.81121	100.00000	7.77775		0.00		0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	7.59517	100.00000	7.57998		0.00		0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000	7.72251	100.00000	7.68943		0.00		0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	100.00000	0.00000	103.05461		0.00		0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.01022		0.00		0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000	85.08159	100.00000	84.88372		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
VKC08	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.90238			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.11863			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.14077			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.14231			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.03718			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.03833			0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.12324			0	150,000,000.00
VKE07	On 08/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.48179			0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.29960		100.00000	7.28499			0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000		7.48139		100.00000	7.44933			0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.12015		100.00000	7.10590			0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000		7.39269		100.00000	7.36101			0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00033		100.00000	0.00033			0	0.00
WS04	On 30/05/2016	Spot Bond	7.13500		105.75374		7.13500	105.73359			0	2,400,000,000.00
WS05	On 01/08/2018	Spot Bond	1.19000		245.81222		1.19000	245.73406			0	830,700,000.00
WSP2	On 28/05/2017	Spot Bond	7.75500		103.00885		7.75500	102.98757			1,600,000,000	2,900,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.15000		103.63698		8.15000	103.61449			0	0.00
WSP4	On 28/05/2020	Spot Bond	8.46000		102.97339		8.46000	102.95021			0	0.00
WSP5	On 28/05/2021	Spot Bond	8.66500		102.36462		8.66500	102.34103			0	0.00
Z014	On 30/06/2015	Spot Bond	5.81000		99.96817		5.81000	99.98408			0	0.00
Z020	On 19/10/2015	Spot Bond	5.84000		98.28589		5.84000	98.27044			0	0.00
Z071	On 01/07/2015	Spot Bond	5.91000		99.98381		5.91000	100.00000			0	0.00
Z083	On 30/09/2019	Spot Bond	7.54000		73.04059		7.54000	73.02590			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ZA021		On 20/10/2015	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	42.95274	100.00000	42.87124			0.00	0	0.00
Total for j-Bonds :										0.00	13,497,167,100	176 808 620 500.00
Grand Total:										0.00	13,497,219,756	176 811 869 084.00