



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: 30/06/2015

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 30/06/2015	Any day expiry		12.16300	12.16300		12.28560	12.28560		16.42	16,545	0.00
\$ / R	On 02/07/2015	Any day expiry		12.12840	12.12840		12.28570	12.28570		16.49	0	0.00
\$ / R	On 02/07/2015	Any day expiry	11.80	Put	2.82190	0.00282	1.29820	0.00130	2.822	20.91	0	5,500.00
\$ / R	On 02/07/2015	Any day expiry	12.33	Put	212.17890	0.21218	93.37630	0.09338	212.179	19.20	0	10,000.00
\$ / R	On 02/07/2015	Any day expiry	12.60	Call	0.99670	0.00100	6.21940	0.00622	0.997	23.27	0	5,500.00
\$ / R	On 06/07/2015	Any day expiry		12.12850	12.12850		12.29290	12.29290		15.05	400	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	22.68250	0.02268	61.29760	0.06130	22.683	16.46	0	5,500.00
\$ / R	On 07/07/2015	Any day expiry		12.13160	12.13160		12.29470	12.29470		15.27	0	0.00
\$ / R	On 07/07/2015	Any day expiry	12.15	Call	93.49100	0.09349	196.06050	0.19606	93.491	15.27	0	15,000.00
\$ / R	On 13/07/2015	Any day expiry		12.14750	12.14750		12.30720	12.30720		14.64	0	2,492.00
\$ / R	On 20/07/2015	Any day expiry		12.16270	12.16270		12.32260	12.32260		14.25	719	2,491.00
\$ / R	On 29/07/2015	Any day expiry		12.18230	12.18230		12.34250	12.34250		13.90	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	0.83230	0.00083	0.54400	0.00054	0.832	16.56	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	3.48570	0.00349	2.19140	0.00219	3.486	15.17	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	51.88500	0.05189	83.25070	0.08325	51.885	15.95	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Call	27.72380	0.02772	44.53560	0.04454	27.724	17.12	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Put	815.42380	0.81542	672.03560	0.67204	815.424	17.12	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	0.19870	0.00020	0.33170	0.00033	0.199	30.92	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
\$ / R	On 12/08/2015	Any day expiry		12.21240	12.21240		12.37300	12.37300		13.63	0.00	0	750.00
\$ / R	On 25/08/2015	Any day expiry		12.24030	12.24030		12.40130	12.40130		13.63	0.00	0	51.00
\$ / R	On 25/08/2015	Any day expiry	12.50	168.33560	0.16834		230.47170	0.23047	168.336	14.45	0.00	0	8,000.00
\$ / R	On 26/08/2015	Any day expiry		12.24240	12.24240		12.40350	12.40350		13.64	0.00	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	63.49310	0.06349		88.45470	0.08845	63.493	16.59	0.00	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	931.09310	0.93109		794.95470	0.79495	931.093	16.59	0.00	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry		12.24460	12.24460		12.40560	12.40560		13.64	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	3.86460	0.00386		3.15740	0.00316	3.865	14.70	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	10.68960	0.01069		7.57370	0.00757	10.690	13.57	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	80.72170	0.08072		112.09590	0.11210	80.722	16.03	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	2.63970	0.00264		4.14860	0.00415	2.640	29.10	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry		12.25320	12.25320		12.41430	12.41430		13.53	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry		12.27480	12.27480		12.43620	12.43620		13.81	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		12.28350	12.28350		12.44500	12.44500		13.80	0.00	47,542	596,562.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	4.01730	0.00402		3.26750	0.00327	4.017	15.16	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	1,687.92490	1.68792	1,848.59420	1.84859	1,687.925	15.04	0.00	0	13,700.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	11.05350	0.01105	8.84190	0.00884	11.053	13.83	0.00	0	24,142.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	1,295.09720	1.29510	1,454.26830	1.45427	1,295.097	13.76	0.00	0	33,750.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	11.59720	0.01160	9.26830	0.00927	11.597	13.76	0.00	0	59,545.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	1,132.55090	1.13255	1,288.81240	1.28881	1,132.551	13.48	0.00	0	10,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	20.87380	0.02087	14.81570	0.01482	20.874	13.45	0.00	0	8,775.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	23.53760	0.02354	16.72860	0.01673	23.538	13.41	0.00	0	48,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	27.27440	0.02727	19.42200	0.01942	27.274	13.36	0.00	0	50,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	48.98840	0.04899	35.25060	0.03525	48.988	13.14	0.00	0	27,540.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	54.43880	0.05444	39.26760	0.03927	54.439	13.10	0.00	0	50,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	747.04420	0.74704	891.01370	0.89101	747.044	13.04	0.00	0	500.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	63.54420	0.06354	46.01370	0.04601	63.544	13.04	0.00	0	540.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	66.84130	0.06684	48.46680	0.04847	66.841	13.02	0.00	0	10,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	93.84850	0.09385	67.20830	0.06721	93.849	13.01	0.00	0	1,585.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	107.47840	0.10748	75.83740	0.07584	107.478	13.08	0.00	0	5,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	175.08070	0.17508	126.49130	0.12649	175.081	13.37	0.00	0	46,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	458.58070	0.45858	571.49130	0.57149	458.581	13.37	0.00	0	13,700.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	434.69330	0.43469	544.36250	0.54436	434.693	13.43	0.00	0	1,139.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.06	423.07780	0.42308	531.10760	0.53111	423.078	13.46	0.00	0	3,717.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	411.67900	0.41168	518.06070	0.51806	411.679	13.48	0.00	0	12,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	400.50100	0.40050	505.22310	0.50522	400.501	13.51	0.00	0	40.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	217.00100	0.21700	160.22310	0.16022	217.001	13.51	0.00	0	10,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	384.14300	0.38414	486.36300	0.48636	384.143	13.56	0.00	0	1,237.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	347.87000	0.34787	444.20260	0.44420	347.870	13.66	0.00	0	40.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	333.13080	0.33313	426.92990	0.42693	333.131	13.70	0.00	0	5,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.30	317.08260	0.31708	243.48230	0.24348	317.083	13.80	0.00	0	3,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.40	378.45360	0.37845	293.02400	0.29302	378.454	14.10	0.00	0	4,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	247.85210	0.24785	319.28540	0.31929	247.852	14.22	0.00	0	10,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	228.05750	0.22806	294.49960	0.29450	228.058	14.41	0.00	0	33,750.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	198.43970	0.19844	257.64000	0.25764	198.440	14.71	0.00	0	10,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	192.99140	0.19299	250.81340	0.25081	192.991	14.77	0.00	0	8,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	161.06450	0.16106	210.54230	0.21054	161.065	15.16	0.00	0	650.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	130.88120	0.13088	172.00830	0.17201	130.881	15.61	0.00	0	3,000.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	831.36490	0.83136		705.39310	0.70539	831.365	15.96	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	114.86490	0.11486		150.39310	0.15039	114.865	15.96	0.00	0	4,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	106.32370	0.10632		138.88320	0.13888	106.324	16.17	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	104.97190	0.10497		137.12500	0.13713	104.972	16.20	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	101.03160	0.10103		132.00110	0.13200	101.032	16.31	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	94.83730	0.09484		123.93070	0.12393	94.837	16.48	0.00	0	1,585.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	1,050.22360	1.05022		914.41020	0.91441	1,050.224	16.83	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	69.79790	0.06980		91.14240	0.09114	69.798	17.35	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	35.54060	0.03554		46.32000	0.04632	35.541	19.37	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	26.32400	0.02632		34.19170	0.03419	26.324	20.37	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	22.87840	0.02288		29.65620	0.02966	22.878	20.87	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	20.36440	0.02036		26.34810	0.02635	20.364	21.31	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.31380	12.31380		12.47560	12.47560		13.88	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	10.44050	0.01044		8.24680	0.00825	10.440	14.32	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	24.21130	0.02421		17.94060	0.01794	24.211	13.52	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	46.80940	0.04681		34.07670	0.03408	46.809	13.29	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	107.92340	0.10792		135.78780	0.13579	107.923	16.81	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	51.20870	0.05121		63.89360	0.06389	51.209	19.16	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	9.33250	0.00933		13.10850	0.01311	9.333	28.21	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.31810	12.31810		12.48000	12.48000		13.92	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.38040	12.38040		12.54360	12.54360		14.23	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	19.05000	0.01905		14.95560	0.01496	19.050	14.33	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	37.41000	0.03741		29.47630	0.02948	37.410	13.54	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	128.82510	0.12883		155.06820	0.15507	128.825	17.50	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	18.66970	0.01867		25.01690	0.02502	18.670	27.38	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.44280	12.44280		12.60740	12.60740		14.34	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	27.78510	0.02779		22.47630	0.02248	27.785	14.36	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	49.94030	0.04994		40.14220	0.04014	49.940	13.61	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	143.75900	0.14376		168.64200	0.16864	143.759	18.10	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	23.74120	0.02374		30.67330	0.03067	23.741	27.06	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.47180	12.47180		12.63700	12.63700		14.43	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.47850	12.47850		12.64380	12.64380		14.33	0.00	12,144	131,749.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,570.30450	1.57030		1,728.12870	1.72813	1,570.305	14.08	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	41.80450	0.04180		34.32870	0.03433	41.804	14.08	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,523.63790	1.52364		1,680.85630	1.68086	1,523.638	13.97	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,339.62760	1.33963		1,493.94110	1.49394	1,339.628	13.53	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,167.25040	1.16725		1,311.26230	1.31126	1,167.250	13.43	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	125.43320	0.12543		97.30690	0.09731	125.433	13.33	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	127.53430	0.12753		99.03470	0.09903	127.534	13.33	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	159.86820	0.15987		125.81190	0.12581	159.868	13.26	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	172.79180	0.17279		136.61140	0.13661	172.792	13.24	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	204.26110	0.20426		160.29700	0.16030	204.261	13.31	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	242.75890	0.24276		186.93380	0.18693	242.759	13.49	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	663.66410	0.66366		767.19540	0.76720	663.664	13.68	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	636.31540	0.63632		736.88520	0.73689	636.315	13.77	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	630.95850	0.63096		730.94140	0.73094	630.958	13.79	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	609.91920	0.60992		707.54370	0.70754	609.919	13.86	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	530.62880	0.53063		440.22980	0.44023	530.629	14.61	0.00	0	2,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	445.45150	0.44545	519.60100	0.51960	445.452	14.63	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	434.61290	0.43461	0.00000	0.00000	434.613	14.71	0.00	10,000	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	314.56140	0.31456	367.12240	0.36712	314.561	15.73	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	290.94050	0.29094	339.50290	0.33950	290.940	15.99	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	269.59140	0.26959	314.24530	0.31425	269.591	16.25	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	232.35820	0.23236	270.33320	0.27033	232.358	16.79	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	225.69740	0.22570	262.51930	0.26252	225.697	16.90	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	216.15240	0.21615	251.31450	0.25131	216.152	17.06	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	193.10910	0.19311	224.23480	0.22423	193.109	17.49	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	121.52900	0.12153	140.34250	0.14034	121.529	19.33	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	93.13170	0.09313	106.84750	0.10685	93.132	20.55	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	87.67880	0.08768	99.63720	0.09964	87.679	20.93	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	87.33600	0.08734	98.07680	0.09808	87.336	21.08	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	82.38940	0.08239	84.23730	0.08424	82.389	24.85	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.50080	12.50080	12.66660	12.66660		14.40	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	36.21380	0.03621	29.64470	0.02964	36.214	14.41	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	60.62040	0.06062	49.45720	0.04946	60.620	13.65	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	153.44770	0.15345	176.81370	0.17681	153.448	18.67	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	26.97430	0.02697	33.27910	0.03328	26.974	26.62	0.00	0	300.00
\$ / R	On 27/01/2016	Any day expiry			12.58360	12.58360	12.75110	12.75110		14.62	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	195.19500	0.19520	157.70070	0.15770	195.195	13.28	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	427.83600	0.42784	489.20840	0.48921	427.836	15.53	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	390.15930	0.39016	446.22250	0.44622	390.159	15.87	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	176.64060	0.17664	201.05610	0.20106	176.641	19.22	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.61950	12.61950	12.78760	12.78760		14.61	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	151.28810	0.15129	121.78750	0.12179	151.288	13.29	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	146.26610	0.14627	152.54970	0.15255	146.266	21.81	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.64870	12.64870	12.81740	12.81740		14.69	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	206.09210	0.20609	169.29780	0.16930	206.092	13.28	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	185.22010	0.18522	209.44940	0.20945	185.220	19.82	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			12.68240	12.68240	12.85160	12.85160		14.79	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.68910	12.68910	12.85850	12.85850		14.77	0.00	400	8,759.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	78.60210	0.07860	66.31330	0.06631	78.602	13.82	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	147.84820	0.14785	120.09200	0.12009	147.848	13.19	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	211.36540	0.21137	174.37200	0.17437	211.365	13.26	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	220.07160	0.22007	181.88500	0.18189	220.072	13.27	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	244.47710	0.24448	203.02200	0.20302	244.477	13.30	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	257.33570	0.25734	214.20260	0.21420	257.336	13.31	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	317.51660	0.31752	263.12970	0.26313	317.517	13.48	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	316.41320	0.31641	357.01810	0.35702	316.413	17.70	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	264.49230	0.26449	299.06950	0.29907	264.492	18.52	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	232.99320	0.23299	263.12830	0.26313	232.993	19.14	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	171.84250	0.17184	184.23320	0.18423	171.843	22.65	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	169.45970	0.16946	179.82450	0.17982	169.460	25.71	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	18.97310	0.01897	24.26590	0.02427	18.973	25.71	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			12.72280	12.72280	12.89280	12.89280		14.75	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	215.38790	0.21539	178.37000	0.17837	215.388	13.25	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	196.98960	0.19699	220.98600	0.22099	196.990	20.51	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R		On 26/04/2016	Any day expiry		12.78630	12.78630	12.95820	12.95820		15.01	0.00	0	0.00
\$ / R	11.80	Put	Any day expiry	225.56450	0.22556	185.72460	0.18572	225.565	13.32	0.00	0	250.00	
\$ / R	15.66	Call	Any day expiry	222.58040	0.22258	234.84500	0.23485	222.580	21.81	0.00	0	250.00	
\$ / R		On 27/05/2016	Any day expiry	12.85690	12.85690	13.03070	13.03070			15.16	0.00	0	0.00
\$ / R	11.80	Put	Any day expiry	234.09870	0.23410	191.15570	0.19116	234.099	13.35	0.00	0	250.00	
\$ / R	16.13	Call	Any day expiry	257.86130	0.25786	266.02510	0.26603	257.861	23.38	0.00	0	250.00	
\$ / R		On 06/06/2016	Any day expiry	12.87970	12.87970	13.05410	13.05410			15.26	0.00	0	0.00
\$ / R	12.20	Put	Any day expiry	376.15410	0.37615	317.47700	0.31748	376.154	13.67	0.00	0	1,000.00	
\$ / R	15.45	Call	Any day expiry	277.76140	0.27776	305.26710	0.30527	277.761	20.67	0.00	0	1,000.00	
\$ / R		On 09/06/2016	Any day expiry	12.88650	12.88650	13.06110	13.06110			15.26	0.00	0	264.00
\$ / R		On 13/06/2016	Foreign Exchange Future	12.89560	12.89560	13.07050	13.07050			15.26	0.00	200	3,720.00
\$ / R	12.16	Put	Foreign Exchange Future	361.37630	0.36138	304.13450	0.30413	361.376	13.63	0.00	0	330.00	
\$ / R	14.93	Call	Foreign Exchange Future	338.97120	0.33897	372.66020	0.37266	338.971	19.59	0.00	0	330.00	
\$ / R		On 28/06/2016	Any day expiry	12.92980	12.92980	13.10560	13.10560			15.26	0.00	0	0.00
\$ / R	11.80	Put	Any day expiry	239.75860	0.23976	194.95870	0.19496	239.759	13.33	0.00	0	250.00	
\$ / R	16.62	Call	Any day expiry	294.96400	0.29496	305.51030	0.30551	294.964	24.85	0.00	0	250.00	
\$ / R		On 27/07/2016	Any day expiry	12.99160	12.99160	13.16700	13.16700			15.50	0.00	0	0.00
\$ / R	11.80	Put	Any day expiry	246.14990	0.24615	206.16390	0.20616	246.150	13.33	0.00	0	250.00	
\$ / R	17.13	Call	Any day expiry	293.04890	0.29305	328.56930	0.32857	293.049	25.31	0.00	0	250.00	
\$ / R		On 26/08/2016	Any day expiry	13.05430	13.05430	13.22970	13.22970			15.61	0.00	0	0.00
\$ / R	11.80	Put	Any day expiry	252.63710	0.25264	218.54980	0.21855	252.637	13.34	0.00	0	250.00	
\$ / R	17.70	Call	Any day expiry	262.92630	0.26293	303.37840	0.30338	262.926	25.02	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	13.10440	13.10440	13.27990	13.27990			15.70	0.00	0	0.00
\$ / R		On 28/09/2016	Any day expiry	13.12320	13.12320	13.29870	13.29870			15.71	0.00	0	0.00
\$ / R	11.80	Put	Any day expiry	257.87030	0.25787	225.33270	0.22533	257.870	13.31	0.00	0	250.00	
\$ / R	18.25	Call	Any day expiry	247.64330	0.24764	279.46990	0.27947	247.643	24.90	0.00	0	250.00	
\$ / R		On 26/10/2016	Any day expiry	13.18170	13.18170	13.35720	13.35720			15.88	0.00	0	0.00
\$ / R	11.80	Put	Any day expiry	267.38530	0.26739	232.19300	0.23219	267.385	13.42	0.00	0	250.00	
\$ / R	18.77	Call	Any day expiry	227.65150	0.22765	257.29860	0.25730	227.652	24.68	0.00	0	250.00	
\$ / R		On 28/11/2016	Any day expiry	13.25070	13.25070	13.42620	13.42620			15.94	0.00	0	0.00
\$ / R	11.80	Put	Any day expiry	273.45300	0.27345	240.22100	0.24022	273.453	13.44	0.00	0	250.00	
\$ / R	19.40	Call	Any day expiry	210.87400	0.21087	237.59400	0.23759	210.874	24.59	0.00	0	250.00	
\$ / R		On 14/12/2016	Any day expiry	13.28410	13.28410	13.45970	13.45970			16.01	0.00	0	251.00
\$ / R		On 19/12/2016	Foreign Exchange Future	13.29450	13.29450	13.47010	13.47010			16.01	0.00	0	0.00
\$ / R	11.80	Put	Foreign Exchange Future	268.76230	0.26876	237.59090	0.23759	268.762	13.27	0.00	0	250.00	
\$ / R	19.81	Call	Foreign Exchange Future	188.87730	0.18888	211.13430	0.21113	188.877	24.15	0.00	0	250.00	
\$ / R MAXI		On 14/09/2015	Foreign Exchange Future	12.28350	12.28350	12.44500	12.44500			13.80	0.00	36	786.00
\$ / R MAXI		On 11/12/2015	Foreign Exchange Future	12.47850	12.47850	12.64380	12.64380			14.33	0.00	10	104.00
\$ / R MAXI		On 14/03/2016	Foreign Exchange Future	12.68910	12.68910	12.85850	12.85850			14.77	0.00	10	49.00
\$ / R MAXI		On 13/06/2016	Foreign Exchange Future	12.89560	12.89560	13.07050	13.07050			15.26	0.00	0	0.00
£ / R		On 14/09/2015	Foreign Exchange Future	19.33180	19.33180	19.58530	19.58530			13.05	0.00	151	26,982.00
£ / R	18.00	Put	Foreign Exchange Future	65.43030	0.06543	47.20840	0.04721	65.430	13.23	0.00	0	16,500.00	
£ / R	18.16	Put	Foreign Exchange Future	83.34750	0.08335	60.23150	0.06023	83.348	13.00	0.00	0	16,500.00	
£ / R	18.50	Put	Foreign Exchange Future	141.29650	0.14130	99.28180	0.09928	141.296	12.69	0.00	0	18,900.00	
£ / R	20.50	Call	Foreign Exchange Future	133.90950	0.13391	186.26930	0.18627	133.910	14.44	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			19.62680		19.62680		19.88620	19.88620		13.64	0.00	0	2,348.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	120.00500		0.12001		91.31250	0.09131	120.005	13.10	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	472.14980		0.47215		560.59600	0.56060	472.150	14.48	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	363.22480		0.36322		432.19350	0.43219	363.225	15.00	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.94870		19.94870		20.21340	20.21340		14.07	0.00	0	585.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.26610		20.26610		20.53860	20.53860		14.34	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10060		0.10060		0.10154	0.10154		11.67	0.00	0	20.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10236		0.10236		0.10332	0.10332		13.16	0.00	0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10434		0.10434		0.10534	0.10534		13.65	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.73030		13.73030		13.89760	13.89760		12.90	0.00	556	33,812.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	9.63150		0.00963		7.27030	0.00727	9.631	13.33	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	30.75020		0.03075		21.25230	0.02125	30.750	12.62	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	51.63290		0.05163		36.14630	0.03615	51.633	12.42	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	54.25720		0.05426		38.04040	0.03804	54.257	12.40	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	65.89350		0.06589		46.48430	0.04648	65.894	12.32	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	131.32940		0.13133		170.55390	0.17055	131.329	14.41	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	97.87990		0.09788		126.09030	0.12609	97.880	15.01	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	66.88410		0.06688		85.98640	0.08599	66.884	15.86	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			13.74870		13.74870		13.91620	13.91620		12.97	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	84.37240		0.08437		106.24620	0.10625	84.372	15.71	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	1,185.67240		1.18567	1,040.04620	1.04005	1,185.672	1,185.672	15.71	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			13.84270		13.84270		14.01210	14.01210		13.28	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	143.75900		0.14376		172.73330	0.17273	143.759	15.70	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	1,221.05900		1.22106	1,080.63330	1.08063	1,221.059	1,221.059	15.70	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.96930		13.96930		14.14100	14.14100		13.46	0.00	21	34,951.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	134.23550		0.13424		108.37440	0.10837	134.235	12.55	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	464.93370		0.46493		383.03830	0.38304	464.934	13.39	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	85.24500		0.08524		98.66280	0.09866	85.245	18.92	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.09480		14.09480		14.26920	14.26920		13.70	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	354.93740		0.35494		403.33540	0.40334	354.937	15.24	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	339.76970		0.33977		385.89290	0.38589	339.770	15.39	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.23440		14.23440		14.41140	14.41140		13.94	0.00	0	3,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.50220		14.50220		14.68690	14.68690		14.43	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	631.46820		0.63147		535.40090	0.53540	631.468	13.82	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	450.06870		0.45007		489.18180	0.48918	450.069	17.15	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.76790		14.76790		14.95130	14.95130		14.90	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 06/08/2015	Index Future			456.97400		456.97400		455.55200	455.55200			0.00	0	124.00
AL37	On 05/11/2015	Index Future			464.28000		464.28000		462.84000	462.84000			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			538.39000		538.39000		535.89700	535.89700			0.00	0	3.00
AL7T	On 05/11/2015	Index Future			546.99700		546.99700		544.47000	544.47000			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			491.43100		491.43100		489.29400	489.29400			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	499.28800		499.28800		497.12200	497.12200			0	103.00
ALBI	On 04/02/2016	Index Future	507.75400		507.75400		505.55300	505.55300			0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.41730		9.41730		9.49060	9.49060		12.27	276	1,932.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.52320		9.52320		9.59790	9.59790		12.83	0	8,693.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.64010		9.64010		9.71680	9.71680		12.92	150	1,150.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.75790		9.75790		9.83770	9.83770		12.94	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.82920		9.82920		10.03920	10.03920		12.36	0	2,836.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	9.97550		9.97550		10.18870	10.18870		12.38	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	94.09790		94.09790		117.51650	117.51650			0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.18270		13.18270		13.42870	13.42870		13.08	45	1,582.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.44470		13.44470		13.69650	13.69650		13.98	200	7,188.00
CNH / R	On 14/09/2015	Foreign Exchange Future	1.96810		1.96810		1.99320	1.99320		12.95	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	1.98930		1.98930		2.01430	2.01430		13.64	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.83990		1.83990		1.86500	1.86500		13.11	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.87410		1.87410		1.89960	1.89960		13.13	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	125.10008		125.10008		125.07808	125.07808			0	0.00
EL28	On 05/11/2015	Bond Future	125.53227		125.53227		125.51150	125.51150			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	9.84942		83.37886		9.90631	82.97664			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.94308		80.91221		10.00167	80.50456			0	0.00
ES33	On 04/02/2016	Bond Future	10.03172		82.28587		10.09219	81.87160			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	488.13900		488.13900		486.05800	486.05800			11	468.00
GOVI	On 05/11/2015	GOVI	495.94300		495.94300		493.83400	493.83400			0	27.00
GOVI	On 04/02/2016	GOVI	504.35200		504.35200		502.20900	502.20900			0	0.00
I2025	On 06/08/2015	Bond Future	121.12753		121.12753		121.10783	121.10783			0	38.00
I2025	On 05/11/2015	Bond Future	123.04510		123.04510		123.02647	123.02647			0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2038	On 06/08/2015	Bond Future	124.77923		124.77923		126.10297	126.10297			0	3,582.00
I2038	On 05/11/2015	Bond Future	126.75449		126.75449		128.10088	128.10088			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	122.96585		122.96585		122.94483	122.94483			0	5,722.00
I2046	On 05/11/2015	Bond Future	123.50631		123.50631		123.48627	123.48627			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	132.80511		132.80511		132.78268	132.78268			0	3,821.00
I2050	On 05/11/2015	Bond Future	134.90719		134.90719		134.88594	134.88594			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	228.41400		228.41400		228.53800	228.53800			0	1,080.00
IGOV	On 05/11/2015	Index Future	232.06600		232.06600		232.19400	232.19400			0	17.00
IGOV	On 04/02/2016	Index Future	236.00100		236.00100		236.13200	236.13200			0	0.00
ILBI	On 06/08/2015	Index Future	619.64300		619.64300		620.08700	620.08700			0	159.00
ILBI	On 05/11/2015	Index Future	629.75200		629.75200		630.20600	630.20600			0	0.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.14000		93.86000		6.17000	93.83000			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.29000		93.71000		6.32000	93.68000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.33000		93.67000		6.37000	93.63000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.46000		93.54000		6.51000	93.49000			0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.50000		93.50000		6.56000	93.44000			0	500.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.62000		93.38000		6.68000	93.32000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.79000		93.21000		6.86000	93.14000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.87000		93.13000		6.94000	93.06000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.09000		92.91000		7.17000	92.83000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.30000		92.70000		7.37000	92.63000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.46000		92.54000		7.54000	92.46000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.59000		92.41000		7.67000	92.33000			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	0.12250		0.12250		0.12440	0.12440			0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12220		0.12220		0.12350	0.12350			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.12060		0.12060		0.12350	0.12350			0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future	0.05810		0.05810		0.05850	0.05850			0	27,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.05600		0.05600		0.05670	0.05670			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	0.05480	0.05480		0.05560	0.05560			0	0.00
NZ\$ / R	On 01/07/2015		Any day expiry	8.19800	8.19800		8.36190	8.36190		20.50	0	0.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.25590	8.25590		8.42170	8.42170		9.48	0	0.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.33000	8.33000		8.49830	8.49830		11.47	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	8.41480	8.41480		8.58450	8.58450		12.11	0	0.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.11780	1.11780		1.11670	1.11670			0	26,000.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.11950	1.11950		1.11840	1.11840			0	0.00
QUANTO € / \$	On 14/03/2016		Foreign Exchange Future	1.12180	1.12180		1.12080	1.12080			0	0.00
R186	On 06/08/2015		Bond Future	8.31281	117.34874		8.38475	116.77268		9.65	240	35,792.00
R186	On 06/08/2015	7.65	Call	89.51000	0.08951		66.95000	0.06695	89.510	9.21	0	75.00
R186	On 06/08/2015	7.75	Call	154.94000	0.15494		116.54000	0.11654	154.940	9.26	0	1,000.00
R186	On 06/08/2015	7.85	Call	254.60000	0.25460		193.64000	0.19364	254.600	9.31	0	20.00
R186	On 06/08/2015	8.05	Call	596.48000	0.59648		466.72000	0.46672	596.480	9.42	0	75.00
R186	On 06/08/2015	8.35	Call	1,578.98000	1.57898		1,298.92000	1.29892	1,578.980	9.57	0	20.00
R186	On 06/08/2015	8.45	Put	946.49000	0.94649		1,189.41000	1.18941	946.490	9.62	0	4,229.00
R186	On 06/08/2015	8.46	Put	916.96000	0.91696		1,154.78000	1.15478	916.960	9.63	0	75.00
R186	On 06/08/2015	8.50	Put	805.76000	0.80576		1,023.11000	1.02311	805.760	9.65	0	5,229.00
R186	On 06/08/2015	8.55	Put	681.96000	0.68196		875.94000	0.87594	681.960	9.68	0	7,229.00
R186	On 06/08/2015	8.68	Put	428.74000	0.42874		568.03000	0.56803	428.740	9.76	0	20.00
R186	On 06/08/2015	8.90	Put	177.24000	0.17724		248.12000	0.24812	177.240	9.90	0	5,350.00
R186	On 05/11/2015		Bond Future	8.37826	119.20625		8.45273	118.62245		9.54	0	500.00
R186	On 05/11/2015	7.73	Call	798.12000	0.79812		696.09000	0.69609	798.120	9.15	0	169.00
R186	On 05/11/2015	7.86	Call	1,061.05000	1.06105		926.58000	0.92658	1,061.050	9.22	0	674.00
R186	On 05/11/2015	8.22	Put	3,333.70000	3.33370		3,675.72000	3.67572	3,333.700	9.40	0	1,090.00
R186	On 05/11/2015	8.25	Put	3,199.25000	3.19925		3,531.96000	3.53196	3,199.250	9.41	0	8,690.00
R186	On 05/11/2015	8.35	Call	2,557.04000	2.55704		2,273.95000	2.27395	2,557.040	9.46	0	843.00
R186	On 05/11/2015	8.35	Put	2,779.64000	2.77964		3,080.35000	3.08035	2,779.640	9.46	0	9,370.00
R186	On 05/11/2015	8.45	Put	2,400.86000	2.40086		2,669.77000	2.66977	2,400.860	9.51	0	6,248.00
R186	On 05/11/2015	8.85	Put	1,253.64000	1.25364		1,420.63000	1.42063	1,253.640	9.69	0	843.00
R186	On 05/11/2015	9.00	Put	958.05000	0.95805		1,093.80000	1.09380	958.050	9.76	0	2,600.00
R186	On 04/02/2016		Bond Future	8.43309	115.93103		8.51037	115.33757		9.35	0	5,512.00
R186	On 05/05/2016		Bond Future	8.47908	117.98850		8.55916	117.38584		9.35	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	289.19614	289.19614		289.14932	289.14932			0	997.00
R197	On 05/11/2015		Bond Future	293.77393	293.77393		293.72962	293.72962			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	236.43542	236.43542		236.39612	236.39612			0	53,356.00
R202	On 05/11/2015		Bond Future	240.17794	240.17794		240.14104	240.14104			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			8.18813		101.03580		8.26046	100.64144		7.42	0	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	24.47000		0.02447		40.65000	0.04065	24.470	7.69	0	911.00
R2023	On 05/11/2015	Bond Future			8.26627		98.71231		8.34169	98.31290		7.65	0	0.00
R2023	On 04/02/2016	Bond Future			8.33504		100.38778		8.41404	99.98184		7.36	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			7.27404		105.21473		7.36534	105.03841		2.44	0	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	37.24000		0.03724		57.64000	0.05764	37.240	2.49	0	5,000.00
R203	On 05/11/2015	Bond Future			7.38848		102.71507		7.49233	102.53716		2.14	0	0.00
R203	On 04/02/2016	Bond Future			7.47983		104.45876		7.60112	104.27806		1.61	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			8.72918		94.32910		8.79598	93.81103			0	9,953.00
R2030	On 05/11/2015	Bond Future			8.79390		95.82286		8.86267	95.29768			0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R2032	On 06/08/2015	Bond Future			8.82781		98.01318		8.88944	97.50243			0	1,678.00
R2032	On 05/11/2015	Bond Future			8.89366		95.41021		8.95706	94.89250			0	0.00
R2032	On 04/02/2016	Bond Future			8.95115		97.03029		9.01650	96.50393			0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R2037	On 06/08/2015	Bond Future			8.94713		96.03740		8.99860	95.56807			0	41,298.00
R2037	On 05/11/2015	Bond Future			9.00849		97.55818		9.06131	97.08262			0	0.00
R2037	On 04/02/2016	Bond Future			9.06354		94.95672		9.11789	94.47331			0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R204	On 06/08/2015	Bond Future			7.60671		102.26792		7.69092	102.02092		3.72	0	15,357.00
R204	On 06/08/2015	Bond Future	8.41	Put	13.71000		0.01371		25.36000	0.02536	13.710	3.81	0	699.00
R204	On 05/11/2015	Bond Future			7.70740		103.88675		7.79882	103.63702		3.54	0	0.00
R204	On 04/02/2016	Bond Future			7.78789		101.61293		7.88821	101.35918		3.09	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R2044	On 06/08/2015	Bond Future			8.99550		97.77329		9.05199	97.21165			0	13,051.00
R2044	On 05/11/2015	Bond Future			9.05379		99.32162		9.11174	98.75225			0	0.00
R2044	On 04/02/2016	Bond Future			9.10613		96.62478		9.16569	96.04613			0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R2048	On 06/08/2015	Bond Future			8.97859		101.51429		9.03499	100.93762			0	41,313.00
R2048	On 05/11/2015	Bond Future			9.03776		98.69233		9.09564	98.10767			0	0.00
R2048	On 04/02/2016	Bond Future			9.09151		100.36753		9.15102	99.77322			0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R207	On 06/08/2015	Bond Future			7.84253		98.36329		7.93128	98.04176		4.93	0	35,529.00
R207	On 06/08/2015	Bond Future	7.46	Call	142.60000		0.14260		97.58000	0.09758	142.600	4.77	0	70.00
R207	On 05/11/2015	Bond Future			7.93246		99.92054		8.02699	99.59509		4.73	0	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	415.66000		0.41566	351.73000	0.35173		415.660	4.50	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	485.67000		0.48567	411.78000	0.41178		485.670	4.52	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.00839		97.97438	8.10986	97.64363			4.36	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	395.18000		0.39518	340.65000	0.34065		395.180	4.11	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	603.63000		0.60363	523.73000	0.52373		603.630	4.16	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.07432		99.71314	8.18338	99.37761			4.36	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	873.09000		0.87309	779.05000	0.77905		873.090	4.18	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.97732		96.97485	8.06028	96.61741			6.04	0.00	0	38,528.00
R208	On 06/08/2015	Bond Future	8.85	Put	19.15000		0.01915	33.81000	0.03381		19.150	6.28	0.00	0	198.00
R208	On 05/11/2015	Bond Future			8.05964		95.11083	8.14698	94.74887			6.06	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	672.46000		0.67246	778.50000	0.77850		672.460	6.13	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.12777		96.72548	8.22018	96.35758			5.69	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			8.88415		77.55749	8.94054	77.13205			14.59	0.00	0	28,177.00
R209	On 06/08/2015	Bond Future	9.90	Put	33.44000		0.03344	46.82000	0.04682		33.440	15.39	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.94258		75.63790	9.00041	75.20660			15.20	0.00	0	29.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,727.14000		1.72714	1,879.30000	1.87930		1,727.140	15.37	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.99351		76.92209	9.05290	76.48371			15.15	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			179.35599		179.35599	179.32685	179.32685				0.00	0	1,227.00
R210	On 05/11/2015	Bond Future			180.06356		180.06356	180.03596	180.03596				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			134.21731		134.21731	134.19907	134.19907				0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.34211		136.34211	136.32516	136.32516				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			139.11042		139.11042	139.08764	139.08764				0.00	0	1,109.00
R212	On 05/11/2015	Bond Future			141.31265		141.31265	141.29118	141.29118				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			8.76645		88.28790	8.82803	87.82774			12.53	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		8.83151	86.14229		8.89483	85.67583		13.03	0.00	0	0.00
R213	On 04/02/2016	Bond Future		8.89022	87.60443		8.95549	87.13027		12.91	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		8.92796	78.63179		8.98432	78.18343		15.31	0.00	0	22,215.00
R214	On 05/11/2015	Bond Future		8.98579	76.58635		9.04357	76.13181		15.93	0.00	0	0.00
R214	On 04/02/2016	Bond Future		9.03810	77.88633		9.09746	77.42423		15.91	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future		21,772.79000	21,772.79000		22,040.89000	22,040.89000			0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future		4.48890	4.48890		4.52830	4.52830		15.25	0.00	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future		4.45170	4.45170		4.49240	4.49240		13.36	0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future		1.58280	1.58280		1.59070	1.59070			0.00	0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future		1.55000	1.55000		1.55690	1.55690			0.00	0	0.00
Total for Derivatives :											0.00	89,656	3 227 758.00

j-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.11884			100.00410			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.36403			100.17482			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		9.22000	102.72333		9.30000	102.45075			0.00	2,000,000,000	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	101.74455			101.62951			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.40500	102.39433		9.48500	102.01749			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	109.40100		10.00000	109.37300			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	101.40983			100.87319			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.19380			99.65850			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.61000	97.22897		9.69000	96.98298			0.00	0	360,000,000.00
AB014U	On 19/11/2024	Spot Bond		100.00000	10.50138		100.00000	10.47594			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	101.27058		10.84000	101.24154			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		9.86521		100.00000	9.84568			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		102.25453			101.75745			0	0.00
AB09	On 03/05/2017	Spot Bond	8.81500		104.11166		8.90000	103.94358			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		110.52600		10.00000	110.49700			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.32500		274.55655		2.32500	274.46095			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.89249			100.61549			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.80952			100.53139			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.60541			100.32670			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.61381			100.33466			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.17118			99.77196			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		99.75552			99.71086			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		99.43587			99.39133			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		101.57080			101.03027			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		101.59767			101.05671			0	0.00
ABN05	On 18/04/2021	Spot Bond	2.06500		175.84055		2.06500	175.78055			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		176.75191		2.17000	176.69110			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		189.04005		1.82000	188.97681			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.21125		81.60876		8.29625	81.42612			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.21125		81.60876		8.29625	81.42612			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.10000			100.05000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.42757			100.21871			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		99.35000			99.30000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		98.40000			98.34000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		97.87000			97.81000			0	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		96.46000			96.40000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		96.79000			96.74000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		101.74067			101.72021			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		99.87722			101.62224			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		95.42000			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		94.70000			94.64000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		94.41000			94.35000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		94.14000			94.08000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.07908			100.05929			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.79000		105.30043		6.81500	105.27578			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		101.81179			101.68051			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		92.38000			92.32000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		92.17000			92.11000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.60000		111.97718		2.60000	111.93727			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.44000		164.47340		2.44000	164.41563			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.41000		215.83854		2.41000	215.76289			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		90.16000			90.16000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		90.85000			90.79000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.76000		91.94283		9.83000	91.57386			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		101.95000			101.95000			0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		103.03000			102.95000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		67.66000			69.22000			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ABN72	On 17/03/2018	Spot Bond			0.00000	101.09261			101.09261			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond			0.00000	98.52000			98.52000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond			0.00000	106.64500			106.64500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond			9.63000	106.29851		9.63000	106.27120			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond			0.00000	102.08000			102.08000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond			9.68500	105.90703		9.75500	105.38426			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond			9.11000	91.33999		9.19000	90.98939			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond			0.00000	107.98000			108.31000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond			0.00000	115.73000			115.73000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond			9.78000	105.23558		9.85000	104.71712			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond			0.00000	92.48000			92.48000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond			0.00000	100.83274			100.46416			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond			0.00000	101.41246			101.38998			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond			8.36500	106.47767		8.45000	106.24709			0.00	0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond			9.11500	103.55303		9.19500	103.17238			0.00	1,000,000,000	500,000,000.00
ABS12	On 14/05/2020	Spot Bond			9.37500	100.79614		9.46000	100.44625			0.00	0	0.00
ABS13	On 14/05/2022	Spot Bond			9.81500	100.60422		9.89500	100.18764			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond			9.28500	96.49998		9.37000	96.15578			0.00	10,000,000,000	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	9.88000		95.48518		9.95000	95.01709			2,920,000,000	1,485,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.71500		103.84553		7.77000	103.78641			200,000,000	100,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.13500		278.20749		2.13500	278.11203			40,000,000	40,000,000.00
ABSI3	On 31/01/2017	Spot Bond	1.19000		133.84659		1.19000	133.80405			0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.14000		135.87290		2.14000	135.82619			0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00665		100.00000	0.00663			0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		99.18479		100.00000	99.45504			0	0.00
ACL028	On 15/09/2015	Spot Bond	10.95000		104.43161		10.97500	104.39574			0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		101.74145			101.19819			0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		8.86510		100.00000	8.84362			0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		101.77101			101.22724			0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		102.18977			101.63862			0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		52.84012		100.00000	52.71211			0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		101.71188			101.16914			0	0.00
ACL047	On 22/10/2018	Spot Bond	0.00000		100.00000		11.00000	70.81475			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		52.84012		100.00000	52.71211			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		100.45014			100.23952			0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.47434			100.26181			0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.43934			100.22956			0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.44664			100.23629			0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.44985			100.23925			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACL082		On 30/07/2017	Spot Bond	0.00000	103.66486			103.64006			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	103.66486			103.64006			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	103.68569			103.66074			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	103.68569			103.66074			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	103.64403			103.61938			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	96.82787			96.80921			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.52600		10.00000	110.49700			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.19870			100.13118			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.44230			100.23229			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.44934			100.23875			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.45221			100.24139			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.44639			100.23603			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.43353			100.22421			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.58500	101.84277		9.67000	101.50840			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	91.07372			91.05366			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	187.70895			189.64593			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	187.76699			189.70400			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.43926			100.22947			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.37000			101.15815			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	101.14243			100.67365			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.36997			101.15815			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	100.06762			100.04507			0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	103.99429			103.97040			0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.52600		10.00000	110.49700			0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.65409			100.44366			0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	101.39441			101.18610			0	150,000,000.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.44015			100.23030			0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.29268			101.08366			0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.43512			100.22568			0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.42486			100.21623			0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.88760		10.23000	102.85970			0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.41947			100.21126			0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	113.96270			113.96270			0	0.00
ACL167		On 20/06/2019	Spot Bond	9.68500	100.71177		9.76500	100.42708			0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.43416			100.22479			0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	118.93974		1.75000	118.90017			0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.23757			100.21574			0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.24484			100.22234			0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.23028			100.20912			0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.46457			100.25422			0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.75100			101.54222			0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.22766			100.20674			0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.07404			101.05283			0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.24338			100.22102			0	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	100.42897			100.22001			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.44121			100.23127			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.44500			100.23476			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.53374			100.32689			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.71660			100.50955			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.44597			100.23566			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.44597			100.23566			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.26805			100.24344			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.23902			100.21706			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.46046			100.24903			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	101.77384			101.75154			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.26805			100.24344			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	98.21137			98.19194			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.45094			100.24024			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.25646			100.23290			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	136.19007			137.60475			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	137.17251			138.59722			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.22446			100.20382			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.22242			100.20197			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	101.38588			100.84885			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.22795			100.20700			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	99.51942			99.31135			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.23757			100.21574			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.22475			100.20409			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	100.22446			100.20382			0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.43666			100.22708			0	0.00
ACL218		On 11/05/2020	Spot Bond	0.00000	101.72354			101.18734			0	0.00
ACL219		On 26/01/2021	Spot Bond	0.00000	100.36449			100.34158			0	0.00
ACL220		On 26/01/2021	Spot Bond	0.00000	100.35842			100.33589			0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.95658			100.54878			0	200,000,000.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	101.92537			101.45124			0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	101.88225			101.40865			0	0.00
ADCB04		On 27/11/2017	Spot Bond	0.00000	101.38018			100.86679			0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	36.63574	100.00000	36.54699				0	0.00
AFS1U		On 27/09/2019	Spot Bond	100.00000	13.27706	100.00000	13.24489				0	0.00
AFS2U		On 02/07/2020	Spot Bond	100.00000	1.44465	100.00000	1.44115				0	0.00
AHF1A1		On 21/11/2015	Spot Bond	0.00000	100.86964			100.84914			0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.95615						0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	101.01375						0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	101.73552			101.53247			0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	101.88696			101.68190			0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	102.08881			101.88104			0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	101.50328			101.48256			0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.15000	100.15930	8.23500	100.07376				0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	101.92769			101.90103			0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	102.23893			102.20789			0	0.00
AHL01U		On 15/04/2020	Spot Bond	100.00000	37.19185	100.00000	37.06145				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AHL1AU	On 15/04/2020	Spot Bond	100.00000		9.67055	100.00000	9.63665		0.00		0	0.00
AIR01	On 15/03/2019	Spot Bond	9.20500		100.61798	9.28500	100.35015		0.00		0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.78000		112.23537	9.85000	111.80492		0.00		0	0.00
AIR03	On 09/03/2016	Spot Bond	7.55500		105.56582	7.61000	105.50751		0.00		0	0.00
AIR04	On 29/05/2024	Spot Bond	9.50000		99.38327	9.57000	98.94877		0.00		0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.47541	100.00000	13.44559		0.00		0	0.00
AIR05	On 29/05/2030	Spot Bond	10.13500		99.90530	10.19500	99.42696		0.00		0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.69000		168.51878	2.69000	168.45843		0.00		0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.56562		100.54433		0.00		0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.19505		100.12804		0.00		0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.20623		100.13767		0.00		0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.27885		100.25993		0.00		0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		101.01156		100.98313		0.00		0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.25502		100.23536		0.00		0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.42486		100.21623		0.00		0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.36755		100.33918		0.00		0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.02728		101.01048		0.00		0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		94.24000		94.24000		0.00		0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.77309		100.75633		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN020	On 09/06/2017	Spot Bond	0.00000		113.74368			113.68439			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.66000		234.55559		2.66000	234.47177			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		115.16543			115.06924			0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		99.06561			98.85777			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		109.58952			111.06816			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		112.63449			113.09497			0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		101.16785			101.14548			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.67500		208.02844		2.67500	207.95405			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		100.21162			100.19216			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		100.29385			100.16409			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		99.87584			101.63314			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		101.77245			101.64168			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		101.87610			101.62808			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		101.88447			101.47996			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		101.87304			101.40843			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		98.46909			98.46763			0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000		100.02040			100.02056			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		100.62227			100.60134			0	0.00
ASN068	On 15/06/2018	Spot Bond	0.00000		100.65978			100.35012			0	0.00
ASN069	On 07/02/2020	Spot Bond	0.00000		100.38748			100.36581			0	0.00
ASN070	On 12/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN073	On 20/07/2018	Spot Bond	100.00000		13.18332		100.00000	100.00000			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		36.39825		100.00000	36.31771			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		20.94803		100.00000	20.89728			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		21.03738		100.00000	20.98641			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		20.63530		100.00000	20.58531			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		28.94993		100.00000	28.87979			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		38.98282		100.00000	38.88838			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		16.10350		100.00000	16.06449			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		38.28628		100.00000	38.19353			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		55.37414		100.00000	55.24000			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.72659			100.40195			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.20694			100.18790			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.45925			100.44073			0	0.00
BAW11	On 01/10/2018	Spot Bond	9.25500		103.96099		9.33500	103.71318			0	150,000,000.00
BAW13	On 17/04/2017	Spot Bond	0.00000		102.32471			102.17815			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.89380			101.39906			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.85423			100.43682			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.21595			100.79745			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.68500		100.19890		9.76500	99.84308			990,000,000	1,380,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond	6.78000		104.07575		6.80500	104.05030			0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		62.14420		100.00000	61.99201			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.93500		99.43713		10.01500	99.03344			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		102.26121			102.24077			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.96500		104.41781		9.05000	104.22072			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.87484		100.90272		10.90388	100.85900			0	0.00
BAYA04	On 30/09/2015	Spot Bond	7.91987		0.00000		10.80556				0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.69350		0.00000		10.88865				0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.03835			100.05524			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.92709		100.21359		10.93181	100.18269			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.88115		99.87714		11.95728	99.68248			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.04042			100.05662			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.04042			100.05662			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.04049			100.05669			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.12484		100.03153		11.15388	99.98753			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.04742		100.28921		11.06691	100.25087			0	0.00
BAYA14	On 30/09/2015	Spot Bond	7.91987		0.00000		10.80556				0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06000		100.37298		11.06000	100.34299			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.20947		100.20576		10.25540	100.14511			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.84571			100.86497			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.08486			100.05656			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.08486			100.05656			0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.99797			99.99797			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA23	On 30/06/2017	Spot Bond		8.43642	103.36265		8.43642	103.36265			0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.74000	98.94946		11.82500	98.77029			0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	101.02311			101.02311			0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.66500	97.27716		11.75000	97.08396			0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.99797			99.99797			0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.02837			100.04875			0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	100.07481		9.28000	100.04987			0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.08369			100.05577			0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.55500	97.02157		11.63500	96.82626			0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.08135			100.05421			0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.08330			100.05552			0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.08330			100.05552			0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.89645			99.89645			0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.08041			100.05359			0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.03401			100.05230			0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	99.99797			99.99797			0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.03401			100.05230			0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.08056			100.05369			0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.03156			100.05082			0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.03412			100.05241			0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.01633			100.04090			0	0.00
BAYA48	On 31/03/2016	Spot Bond		0.00000	100.06956			100.04636			0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.87484	100.91860		13.90388	100.86696			0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.19266	100.34189		15.24377	100.23302			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond	14.11188	101.54021		14.11188	101.54021			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.10851			100.07232			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.10851			100.07232			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.10851			100.07232			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.11236			100.07488			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.09499			100.06330			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	35.45619		100.00000	35.38893			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.82650		100.00000	18.78089			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.13423		100.00000	17.09272			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.57668		100.00000	10.55106			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.57668		100.00000	10.55106			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.78771		100.00000	12.75673			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.08033		100.00000	11.05349			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	101.63814			101.41543			0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	99.94549			99.91515			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	99.94112			99.90971			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000	101.48446			101.46479			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.17316		100.00000	9.15094			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.17316		100.00000	9.15094			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000	94.80519		100.00000	94.55959			0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000	88.16425		100.00000	87.95181			0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000	85.28037		100.00000	85.08159			0	0.00
BD0202	On 31/12/2018	Spot Bond	2.03500	182.42379		2.03500	182.36176			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond	8.30000		158.35935		8.37000	156.96664			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.30000		158.74113		8.37000	157.35867			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.68500		97.35229		8.75500	96.81298			0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BEER02	On 28/03/2018	Spot Bond	8.35500		98.90568		8.43500	98.69499			0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		102.32116			102.09844			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.72777			101.50386			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		102.25947			102.03604			0	20,000,000.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.85716			101.63152			0	400,000,000.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.95667			101.72969			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		102.23487			102.00415			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		39.19141		100.00000	39.09543			0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		101.78605			101.32265			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.81213			101.34837			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.82082			101.35694			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.92511			101.45977			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		102.06408			101.59680			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		38.33597		100.00000	38.24208			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		38.33597		100.00000	38.24208			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		100.67902			100.36850			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.68621			100.37537			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.46500		103.12904		8.55000	102.97298			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BG42B	On 15/03/2017	Spot Bond	0.00000		100.70778			100.39597			0	0.00	
BG42C	On 15/06/2017	Spot Bond	0.00000		100.74595			100.43243			0	0.00	
BG42DU	On 15/03/2017	Spot Bond	100.00000		21.90739	100.00000		21.85431			0	0.00	
BG42YU	On 15/03/2017	Spot Bond	100.00000		21.90739	100.00000		21.85431			0	0.00	
BGL01	On 19/11/2024	Spot Bond	0.00000		102.73613			102.19066			0	0.00	
BGL02	On 19/11/2024	Spot Bond	11.33500		99.60862	11.42000		99.29495			0	0.00	
BGL03	On 05/02/2025	Spot Bond	0.00000		101.53881			101.51222			0	0.00	
BGL04	On 05/02/2025	Spot Bond	11.22500		99.96604	11.31000		99.64557			0	0.00	
BGR01	On 04/02/2016	Spot Bond	0.00000		103.10192			103.08096			0	0.00	
BGR01U	On 17/12/2015	Spot Bond	100.00000		73.58317	100.00000		73.44512			0	0.00	
BID04	On 23/11/2017	Spot Bond	0.00000		101.19926			100.67396			0	0.00	
BID05	On 26/06/2019	Spot Bond	0.00000		99.67426			99.70126			0	0.00	
BID06	On 30/06/2019	Spot Bond	8.86500		100.03803	8.94500		99.75054			0.00	4,400,000,000	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		99.79073			99.77329			0	0.00	
BIDC46	On 13/10/2015	Spot Bond	0.00000		101.45913			101.44030			0	0.00	
BIDC47	On 07/08/2015	Spot Bond	0.00000		99.02215			99.03962			0	0.00	
BLG1A4	On 21/11/2015	Spot Bond	0.00000		101.31176			100.77793			0	0.00	
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.43324			100.89727			0	0.00	
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.77947			100.76110			0	0.00	
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.81763			100.79838			0	0.00	
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.88695			100.86605			0	0.00	
BLG1E	On 21/11/2015	Spot Bond	0.00000		101.17458			101.14685			0	0.00	
BLG1F	On 21/11/2032	Spot Bond	0.00000		102.17047			101.62146			0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BSR12	On 25/01/2016	Spot Bond	0.00000	101.94630			101.56954			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	101.99127			101.61388			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	100.34566			100.32074			0	0.00
BSR16	On 17/06/2016	Spot Bond	0.00000	100.37341			100.34651			0	0.00
BSR17	On 19/06/2018	Spot Bond	0.00000	100.59235			100.37712			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	97.91654			97.89742			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	97.28119			97.26231			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	99.75916			99.74064			0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000	99.92992			99.91240			0	0.00
BTC037	On 06/07/2015	Spot Bond	0.00000	99.94747			99.92996			0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000	99.78987			99.77236			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000	99.68471			99.66720			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000	99.58033			99.56284			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000	99.56575			99.54838			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000	98.98080			98.99837			0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000	99.27828			99.26067			0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000	99.08593			99.06835			0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000	99.13615			99.11852			0	0.00
BTC048	On 04/09/2015	Spot Bond	0.00000	98.88236			98.86462			0	0.00
BTC049	On 07/09/2015	Spot Bond	0.00000	98.82949			98.81175			0	0.00
BTC050	On 15/07/2015	Spot Bond	0.00000	99.78494			99.76701			0	0.00
BTC051	On 11/09/2015	Spot Bond	0.00000	98.61294			98.60235			0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	36.22414		100.00000	36.13639			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.13339			100.01533			0	0.00	
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.13652			100.01771			0	0.00	
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.32978			100.30898			0	0.00	
BWZJ18	On 19/11/2018	Spot Bond	0.00000		101.50427			100.96383			0	0.00	
BYA49U	On 30/06/2018	Spot Bond	100.00000		17.95987	100.00000	17.91637				0	0.00	
CBL08	On 02/11/2016	Spot Bond	9.66500		107.75784	9.75000	107.62192				0	0.00	
CBL09	On 29/01/2017	Spot Bond	0.00000		106.43077		105.99045				0	0.00	
CBL11	On 06/05/2016	Spot Bond	8.71500		103.07000	8.80000	102.97729				0	0.00	
CBL12	On 06/09/2018	Spot Bond	12.75500		99.96601	12.83500	99.73335				0	0.00	
CBL13	On 01/02/2019	Spot Bond	0.00000		99.36895		98.86963				0	0.00	
CBL14	On 01/02/2019	Spot Bond	13.05500		100.62723	13.13500	100.37499				0	0.00	
CBL16	On 18/05/2017	Spot Bond	9.11500		101.70912	9.20000	101.54022				0	0.00	
CBL17	On 23/08/2019	Spot Bond	0.00000		98.42180		97.89539				0	0.00	
CBL18	On 23/08/2019	Spot Bond	13.05500		97.70657	13.13500	97.43271				0	0.00	
CBL19	On 02/11/2015	Spot Bond	0.00000		102.01003		101.51441				0	0.00	
CBL20	On 14/12/2019	Spot Bond	0.00000		94.51716		94.19619				0	0.00	
CBL21	On 06/05/2016	Spot Bond	0.00000		101.55034		101.03580				0	0.00	
CBL22	On 06/05/2020	Spot Bond	10.73500		93.04378	10.81500	92.73702				0	0.00	
CBL23	On 18/05/2018	Spot Bond	0.00000		101.60801		101.06500				0	0.00	
CCT01	On 23/06/2023	Spot Bond	10.20500		113.02963	10.27500	112.59259				0	0.00	
CCT02	On 12/06/2024	Spot Bond	10.20500		108.79510	10.27500	108.34014				0.00	4,000,000,000	1,300,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.13000		109.57202	10.20000	109.09937				0	500,000,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000		101.16674		100.75321				0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond	11.86500	103.25982		11.95000	103.16864			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.16161			100.03703			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	103.73242			103.18504			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.52570		10.00000	110.49690			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	102.60029			102.36971			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.45462			100.26071			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	102.16339			101.86386			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000	10.44780		100.00000	10.41483			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000	18.36889		100.00000	18.32439			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	103.40441			103.13558			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.24835			100.76160			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.02234			100.04481			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.02484			100.04633			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.02819			100.04857			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	102.14739			101.59699			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	102.13091			101.58079			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	102.21801			101.66636			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.43937			100.22959			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.87625			100.66879			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN184	On 01/07/2021	Spot Bond	10.11000		100.05362		10.11000	100.02681			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		99.94939			99.92142			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		124.36917		2.76000	124.32431			0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		107.22998			107.22998			0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		124.35156		3.14000	124.30548			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.78410		8.25000	102.76153			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.84000		125.71292		2.84000	125.66747			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		123.65093		2.40000	123.60767			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.53662			100.31919			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.62500		101.64496		8.68000	101.55554			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.60594			101.58378			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		101.80602			101.60203			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.67500		101.68973		8.73000	101.59976			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.67500		101.68973		8.73000	101.59976			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.72500		100.49921		8.78000	100.40296			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.44521			100.23497			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.47030			100.25809			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.52600		10.00000	110.49700			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.52600		10.00000	110.49700			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		101.57341			101.03283			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		101.37520			100.84855			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.30997		9.35000	103.28389			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN243	On 24/02/2019	Spot Bond		9.35000	103.30997		9.35000	103.28389			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	100.91944			100.85284			0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.61363			100.54675			0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	101.00010			100.93357			0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	101.00010			100.93357			0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	101.00010			100.93357			0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.53412			100.46703			0	0.00
CLN262	On 26/03/2019	Spot Bond		9.48500	103.07676		9.56500	102.80348			0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	102.06130			102.04020			0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	103.87770			103.66590			0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.52111			100.49997			0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.51980			100.49878			0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.75285			100.54397			0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	101.39633			100.87014			0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	101.47862			100.95414			0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.89660			100.68782			0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	101.74789			101.32975			0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.22737			100.20647			0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	101.98714			101.45150			0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	101.56745			101.08225			0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.39727			100.32714			0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.21841			100.14817			0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	102.11564			102.04690			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.52600		10.00000	110.49700			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		99.89745			99.91954			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.21655			100.14657			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		99.92487			99.94685			0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.46185			100.25030			0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		99.89750			99.91959			0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.32925			100.35169			0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.07272			100.04846			0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		137.91169			137.91169			0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		101.55252			101.34116			0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		138.42318			138.42318			0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		137.29562			137.29562			0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		137.99045			137.99045			0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		134.20170			134.20170			0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		134.42446			134.42446			0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		101.19751			101.17320			0	0.00
CLN314	On 14/11/2022	Spot Bond	11.04000		93.84201		11.11000	93.48548			0	0.00
CLN315	On 20/03/2023	Spot Bond	11.56000		95.33900		11.63000	94.97700			0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.06956			100.04636			0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.27153			100.24660			0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		101.17066			101.14689			0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		101.54793			101.52539			0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		101.55091			101.52621			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	8.80500	101.50984		8.80500	101.48608			0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.23902			100.21706			0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	103.52187			103.49867			0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	130.52148			130.52148			0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.25414			100.23079			0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.27094			100.24607			0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.45112			100.24042			0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.55013			100.33165			0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	80.87894			80.82320			0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.47447			100.26194			0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.06956			100.04636			0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	118.93483			118.93483			0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	118.98334			118.98334			0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	101.49180			101.46877			0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.31338			100.28462			0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.06996			100.04663			0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.54795			100.32964			0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.48588			100.27243			0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.41891			100.21074			0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.26284			100.23870			0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	101.47750			101.45469			0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	101.67352			101.13807			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.06798			100.04532			0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	101.78573			101.38260			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN353	On 28/05/2019	Spot Bond	0.00000		101.26442			100.75882			0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		101.43016			101.40740			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		101.53843			101.51603			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.21805			100.19799			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.22000		104.85228		10.29000	104.42209			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.43215			100.22293			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		101.52783			101.50098			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.36000		106.90811		12.43000	106.49841			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		101.59023			101.56227			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.39000		106.79276		12.46000	106.40249			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		110.15100		10.02000	110.12126			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		101.59023			101.56227			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		101.53870			101.51494			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.28830			100.26184			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.42847			100.21954			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.43343			100.22411			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.43358			100.22426			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.07248			100.04831			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.73500		103.41449		9.81500	103.04240			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.08521			100.05679			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.26371			100.23949			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		102.86477		10.57000	102.83598			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN380	On 20/09/2024	Spot Bond	11.00000	103.10247		11.00000	103.07248			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	101.68800			101.46463			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.46240			100.25078			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	101.73869			101.49252			0	0.00
CLN384	On 20/09/2024	Spot Bond	12.15000	102.76308		12.22000	102.35071			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.29350			100.26656			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.43331			100.22399			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	102.00872			101.63108			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.44958			100.23900			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	100.03830			100.01901			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.41452			100.20669			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.22737			100.20647			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	91.45668			91.45668			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.24047			100.21838			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000	100.64290			100.62197			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000	100.26081			100.23686			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000	100.33148			100.30107			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000	101.12767			101.10478			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000	101.12095			101.09820			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000	100.24047			100.21838			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000	100.27094			100.24607			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000	100.01549			100.04034			0	0.00
CLN403	On 30/06/2017	Spot Bond	0.00000	100.06483			100.04320			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN404		On 21/02/2018	Spot Bond	0.00000	100.87529			100.84765			0	0.00
CLN405		On 20/06/2016	Spot Bond	0.00000	100.21278			100.19321			0	0.00
CLN406		On 20/06/2020	Spot Bond	0.00000	85.50832			85.50832			0	0.00
CLN407		On 20/06/2020	Spot Bond	0.00000	100.24193			100.21970			0	0.00
CLN408		On 25/07/2016	Spot Bond	0.00000	100.13411			100.11733			0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	42.03490		7.01000	42.02709			0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	166.72014			165.22410			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	8.68500	147.66071		8.75500	147.19790			0	0.00
CLN88		On 28/04/2028	Spot Bond	8.30000	158.35935		8.37000	156.96664			0	0.00
CLN89		On 02/03/2028	Spot Bond	8.30000	158.74113		8.37000	157.35867			0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	97.91313			97.89398			0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	97.89528			97.87597			0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	99.88316			99.82660			0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.24187			100.18592			0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.44810			100.23763			0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.43177			100.22259			0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.43504			100.22560			0	0.00
CLNF08		On 10/07/2017	Spot Bond	0.00000	101.94277			101.91910			0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.24338			100.22102			0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	101.54793			101.52539			0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.22183			100.20144			0	0.00
CLNF12		On 20/06/2019	Spot Bond	0.00000	100.42773			100.21887			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.42627			100.21752			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.42767			100.21881			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.24338			100.22102			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		101.42496			100.90585			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		101.98840			101.87027			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.80500		105.54792		8.86000	105.48556			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.79000		101.20727		8.87500	100.96775			1,660,000,000	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.37500		110.63836		10.45500	110.15638			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.24000		102.18473		7.26500	102.15423			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.94500		106.53387		10.02500	106.15555			0	0.00
COJG01	On 09/06/2024	Spot Bond	10.00000		101.70074		10.07000	101.26445			0	100,000,000.00
COT01	On 03/04/2023	Spot Bond	10.37000		95.63526		10.44000	95.25865			0	0.00
COT02	On 03/04/2028	Spot Bond	11.03000		96.89084		11.10000	96.40996			4,000,000,000	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	11.03000		90.02750		11.10000	89.56365			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		101.27004			100.76431			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		101.76219			101.26732			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.37475		100.00000	10.34962			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		101.31299			100.79171			60,000,000	30,000,000.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.36219			100.19185			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.77652			100.75526			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		102.60658			102.58712			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		101.39471			101.37507			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.63999		100.00000	9.61663			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.92555		100.00000	11.89666			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPV01	On 30/06/2029	Spot Bond	11.71000		96.37753		11.79000	95.95062			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		16.74261		100.00000	16.70205			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		9.08275		100.00000	9.06075			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		17.42693		100.00000	17.38471			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		101.67009			101.26903			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.99000		99.49724		8.07500	99.30721			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.83691			100.81763			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		101.26052			100.74025			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		101.02464			100.56705			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		93.24154		100.00000	93.01017			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.88051			100.48684			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		99.90047			99.85285			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		102.94612			102.92635			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		101.71906			101.22362			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.31280			100.28410			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		102.44805			102.41214			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.27239			100.24739			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		53.86672			53.82167			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.97137			0	0.00
DV2021	On 18/06/2021	Spot Bond	9.53500		98.10620		9.61500	97.72956			0	52,500,000,000.00
DV21	On 15/06/2016	Spot Bond	7.52500		107.46304		7.58000	107.38899			0	0.00
DV22	On 07/02/2020	Spot Bond	9.24500		104.54840		9.33000	104.20859			0	1,350,000,000.00
DV23	On 27/02/2023	Spot Bond	9.65000		105.31921		9.72000	104.91522			0	1,390,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DV24	On 18/02/2024	Spot Bond	9.63000		103.93827		9.70000	103.50719			0	0.00
DV29	On 18/02/2029	Spot Bond	9.68500		106.84792		9.74500	106.36249			0	50,000,000.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.33310			100.31442			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.83335			100.81417			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.40751			100.38881			0	0.00
DVC011	On 11/06/2016	Spot Bond	0.00000		100.77926			100.41257			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		101.47478			100.93643			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.13011			99.87007			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		99.52016			99.54721			0	0.00
E170	On 01/08/2020	Spot Bond	8.35500		126.59926		8.44000	126.18024			2,000,000,000	2,100,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		94.65704			94.60004			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		99.85125		2.37000	100.82612			0	0.00
EL28	On 02/05/2028	Spot Bond	2.18000		124.27470		2.18000	124.23194			0	6,496,600,000.00
EL29	On 19/11/2029	Spot Bond	2.18000		111.84638		2.18000	111.80790			0	0.00
EL30	On 29/07/2030	Spot Bond	2.10000		113.92938		2.10000	113.89033			0	0.00
EL31	On 02/06/2031	Spot Bond	2.26000		103.36213		2.26000	103.32631			0	0.00
EL36	On 31/01/2036	Spot Bond	2.41000		100.28449		2.35000	101.22741			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.78500		107.57578		9.86500	107.22794			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.68500		107.73854		9.76500	107.35782			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	10.08000	101.43870		10.15000	101.00966			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.32000	96.18842		10.38000	95.85899			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.46000	103.07740		10.52000	102.77717			0	3,999,999,600.00
EMM06	On 23/06/2025	Spot Bond	10.25000	100.53466		10.25000	100.00000			0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	101.46561			100.92606			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	98.82618			98.80546			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.73608			100.41108			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	101.73588			101.22115			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	101.68865			101.17461			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	101.62592			101.11279			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	102.54551			102.52593			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	101.29565			100.77052			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.82000	99.94075		10.82000	99.97036			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.86136			100.66679			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	101.00224			100.62507			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	98.74242			98.69364			0	0.00
EQS07	On 09/04/2018	Spot Bond	10.33500	98.02659		10.41500	97.81581			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	96.92459			96.89688			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	98.35989			98.33234			0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	101.53425			100.99191			0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	101.59622			101.05283			0	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	On 17/11/2025	Spot Bond	0.00000		101.55319			101.01197			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.52600		10.00000	110.49700			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.91283			100.89272			0.00	2,617,000,000	1,308,500,000.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.94996			100.92902			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.90541			100.88545			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.93635			100.91572			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		101.44755			100.90667			0.00	60,000,000	30,000,000.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		101.43513			100.89446			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.40000		102.82924		6.40000	102.81140			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.18500		104.46370		8.26500	104.24096			0.00	17,260,000,000	3,108,100,000.00
ES23	On 25/01/2023	Spot Bond	8.88500		110.42608		8.95500	110.00611			0.00	22,141,820,000	52,135,146,700.00
ES26	On 02/04/2026	Spot Bond	9.13000		93.30175		9.20000	92.83486			0.00	41,080,000,000	10,401,000,000.00
ES33	On 15/09/2033	Spot Bond	9.80500		82.82875		9.86000	82.41532			0.00	30,240,000,000	33,003,900,000.00
ES42	On 25/04/2042	Spot Bond	9.89000		88.58012		9.94500	88.10179			0.00	36,040,000,000	90,603,400,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.37808			99.83811			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		98.49577			97.95963			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		101.34396			100.81791			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		101.74155			101.59467			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.19316			100.12641			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		101.44501			100.90884			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		101.36118			100.82644			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		101.05985			100.59306			0.00	0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		101.64203			101.62248			0.00	0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		101.03003			101.01022			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
FIFC19	On 07/12/2015	Spot Bond	0.00000		100.41615			100.39633			0	0.00
FIFC20	On 07/12/2015	Spot Bond	0.00000		100.38967			100.37095			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.95040	100.00000	11.92145				0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.63098	100.00000	11.60280				0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.66932			100.35922			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		99.66579			99.35426			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.71239			100.40037			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.74105			100.42775			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.65500	96.93660		9.73500	96.68551				0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.79750			100.41813			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.79743			100.41805			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		101.82943			101.45433			200,000,000	100,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		102.85588			102.48445			0	245,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		101.16519			100.69586			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.17680			100.70719			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.43500	98.94448		10.51500	98.57506				0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		101.05963			100.63827			0	0.00
FRB16	On 08/07/2025	Spot Bond	100.00000	0.00000		100.00000	100.00000				0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.50500	104.63667		10.58500	104.37386				0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.63132			101.41865			0	235,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.14000	135.87290		2.14000	135.82619				0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.16500	277.62721		2.16500	277.53174				0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.31500	114.74320		2.31500	114.70319				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	3.01000	154.74621		3.01000	154.68948			0	0.00
FRBI33	On 07/12/2033	Spot Bond	3.17000	194.34311		3.17000	194.27101			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.06000	105.24360		7.08500	105.21821			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.60800	66.69474		7.60900	66.67735			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.40600	42.39273		9.40600	42.38231			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000	41.03676		9.65000	41.02641			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.83643			100.80826			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.47739			100.26463			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.43943			100.22964			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.46338			100.25172			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			900,000,000	900,000,000.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			600,000,000	600,000,000.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.26805			100.24344			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	100.25558			100.23211			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.35356			100.32628			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	100.26371			100.23949			0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			1,500,000,000	1,500,000,000.00
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	100.28021			100.25449			0	0.00
FRC129	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
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.34438			100.31279			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.33436			100.30368			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	21.49505		100.09221	21.44294			0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.23961			100.21759			0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	109.64854			109.64854			0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.50924			100.29397			0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.99084			100.99084			0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.45744			100.24623			0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.46039			100.24896			0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.43733			100.22771			0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.25065			100.22762			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC155	On 20/12/2017	Spot Bond	0.00000	100.32718			100.29716			0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.24629			100.22366			0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	65.95864		13.22500	65.93532			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.23232			100.21098			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.23261			100.21124			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.53291			100.31581			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.24309			100.22076			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.54500	103.33018		3.54500	103.29070			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.25355			100.23026			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.25355			100.23026			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	103.02235			102.99825			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.06956			100.04636			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.27816			98.25530			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.23902			100.21706			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.23349			100.21204			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	101.51222			101.48565			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.27297			100.24792			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	101.12788			101.10628			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	101.49661			101.47031			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.64773			101.62226			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.31280			100.28410			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.24833			100.22551			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.50758			100.29244			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.23087			100.20965			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC188	On 20/03/2019	Spot Bond		0.00000	100.25065			100.22762			0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.25065			100.22762			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.66846			100.34397			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.01849			99.99984			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.01966			99.99989			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	101.93969			101.90166			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.52600		10.00000	110.49700			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	101.73988			101.70118			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.26457			100.24028			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.73499			101.68882			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.92994			101.88451			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.71968			101.66504			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.72427			101.66958			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.84662			101.69839			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	101.68900			101.54281			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.84662			101.69839			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	101.68270			101.53658			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	101.82226			101.30626			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.37356		8.75000	101.34972			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.23231			100.21061			0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.75414		100.00000	9.73051			0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.94192		100.00000	8.92025			0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	95.06202			97.60168			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC210	On 20/12/2019	Spot Bond	100.00000		11.20939		100.00000	11.18224			0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.25936			100.23554			0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		23.88358		100.00000	23.82508			0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		101.76610			101.24560			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.46745		100.00000	9.44452			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		22.99709		100.00000	22.94138			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		101.76606			101.24556			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		22.96727		100.00000	22.91163			400,000,000	200,000,000.00
FRC217	On 07/11/2017	Spot Bond	0.00000		101.76297			101.24251			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		101.69967			101.18014			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		101.82341			101.31972			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		101.74192			101.23941			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.95000		129.50939		2.95000	129.46199			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		101.61039			101.07591			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		101.59604			101.06179			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		101.59604			101.06179			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		101.50446			100.96536			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.82868			100.44826			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.59930			100.30561			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.02656			100.04764			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.26371			100.23949			0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		100.16671			100.14584			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.45685			100.24570			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.89857			100.51580			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC61	On 28/07/2017	Spot Bond	0.00000		101.89357			101.48894			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.48000		125.53089		3.48000	125.48315			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.46152			100.24999			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.46414			100.25241			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.53000		125.16287		3.53000	125.11511			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.51000		125.30993		3.51000	125.26218			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.51000		131.17614		2.51000	131.12972			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.58000		140.32125		2.58000	140.27140			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		102.07656			101.66938			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.42768			100.21882			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.45981			100.24842			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.50292			100.28814			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.49186			100.27795			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.25732			100.23369			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.25704			100.23343			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.65645			100.33248			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.46451	100.00000		12.43432			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		55.33218	100.00000		55.19814			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		99.72677	100.00000		99.45504			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		27.09640	100.00000		27.03076			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		37.69595	100.00000		37.57826			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.18792	100.00000		11.16082			500,000,000	250,000,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		102.40804			102.18564			0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.69317			100.66655			100,000,000	50,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.27129			101.73498			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		99.44244			99.41610			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.29041			98.08764			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		98.58838			98.23809			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		101.37801			100.98149			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.17800		103.53244	2.17800		103.49685			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.53000		112.40969	2.47000		113.54300			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.67380			101.45061			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.01895	10.38000		101.99023			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.01895	10.38000		101.99023			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		80.09300			80.09300			0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.21579			100.19114			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.67000		109.72825	2.61000		110.82833			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.61000		209.91184	2.61000		209.83715			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.64000		110.29627	2.58000		111.40338			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.64000		209.04000	2.64000		208.96545			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		101.71668			101.68971			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.40000		113.91026	2.40000		113.87029			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.73000		108.60279	2.67000		109.68894			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		53.94200			54.30400			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		101.56214			101.04995			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.83500		106.66672	2.77500		107.72895			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.76000		205.59653	2.76000		205.52253			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRS121	On 07/12/2033	Spot Bond	2.81000		204.18221		2.81000	204.10844			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.33000		100.32576		2.33000	100.29074			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.84000		203.33932		2.84000	203.26568			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	3.11000		101.79164		3.05000	102.79381			0.00	0	0.00
FRS126	On 31/03/2028	Spot Bond	3.05000		154.08900		3.05000	154.03233			0.00	0	0.00
FRS127	On 31/01/2038	Spot Bond	3.56000		94.38867		3.50000	95.30020			0.00	0	0.00
FRS129	On 31/03/2028	Spot Bond	3.04000		154.25299		3.04000	154.19632			0.00	0	0.00
FRS130	On 11/11/2015	Spot Bond	0.00000		100.98740			100.96877			0.00	0	0.00
FRS131	On 31/03/2028	Spot Bond	3.10000		153.17706		3.10000	153.11947			0.00	0	0.00
FRS132	On 07/12/2033	Spot Bond	3.35000		189.97871		3.35000	189.90945			0.00	0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		97.15296			97.15296			0.00	0	0.00
FRS134	On 31/01/2038	Spot Bond	3.49000		95.09123		3.43000	96.00501			0.00	0	0.00
FRS135	On 31/01/2038	Spot Bond	3.46000		95.54262		3.40000	96.49170			0.00	0	0.00
FRS136	On 31/01/2038	Spot Bond	3.27000		99.08038		3.21000	100.04928			0.00	0	0.00
FRS137	On 31/03/2028	Spot Bond	2.91000		156.40353		2.60000	100.10382			0.00	16,056,000,000	16,056,000,000.00
FRS138	On 07/12/2033	Spot Bond	3.12000		195.67430		3.45000	100.09711			0.00	12,775,000,000	12,775,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.28500		275.32041		2.28500	275.22483			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.17500		277.43411		2.17500	277.33861			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.89500		263.94118		2.89500	263.84523			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.61000		132.13790		2.61000	132.09078			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.77533			101.40100			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.14000		131.71836		2.14000	131.67308			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.85262			101.64801			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		99.93238			99.89885			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
FRS62	On 04/11/2026	Spot Bond	0.00000		101.79073			101.28752			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.51000		109.41588		2.45000	110.69389			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		29.54087		104.97509	29.46614			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		32.96679		101.07593	32.88616			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		26.74268		100.44759	26.67763			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		31.49529		100.76967	31.41846			0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS81	On 30/10/2042	Spot Bond	2.13000		119.06585		2.13000	119.02503			0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS85	On 31/01/2025	Spot Bond	2.26000		115.28580		2.26000	115.24579			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.87733			98.87623			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.29000		114.98947		2.29000	114.94946			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.35219			100.84479			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.37500		346.65788		2.37500	346.53670			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.70627			101.17092			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.30086			100.78907			0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRX16	On 15/09/2016	Spot Bond	7.55500		102.87540		7.61000	102.79217			0	0.00
FRX17	On 15/09/2017	Spot Bond	8.15500		103.20282		8.24000	103.01130			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.43500		107.29463		8.51500	107.06937			0	0.00
FRX19	On 15/11/2019	Spot Bond	9.12500		100.73676		9.21000	100.41279			0	760,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.42500		99.45413		9.50500	99.10980			0	0.00
FRX23	On 28/02/2023	Spot Bond	10.18000		89.89752		10.25000	89.53813			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRX24	On 10/12/2024	Spot Bond	10.24000		103.70059		10.31000	103.24753			0.00	0	100,000,000.00
FRX26	On 01/10/2026	Spot Bond	10.56000		95.50083		10.63000	95.04265			0.00	5,000,000,000	10,050,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.93500		95.56255		11.00000	95.09752			0.00	12,000,000,000	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	11.04500		92.05518		11.10500	91.62568			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.35000		80.14300		10.40500	79.71476			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.40283			100.19592			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.40576			100.19862			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.41304			100.20533			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.42474			100.21611			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.43351			100.22419			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.47144			100.25914			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		101.38345			100.84646			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		101.24494			100.70797			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		101.41547			100.87792			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		101.45103			100.91286			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		101.48065			100.94196			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		101.61086			101.06989			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		56.96633		100.00000	56.82833			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		9.55736		100.00000	9.53421			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.60346		100.00000	1.59958			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.26902		100.00000	0.26836			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00	
FS4A1U	On 20/03/2018	Spot Bond	100.00000		8.86510		100.00000	8.84362			0	0.00	
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.48732		100.00000	1.48371			0	0.00	
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.24953		100.00000	0.24893			0	0.00	
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00	
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00	
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00	
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00	
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00	
GBL01	On 15/10/2015	Spot Bond	0.00000		101.89281			101.77753			0	0.00	
GFC04	On 11/04/2017	Spot Bond	9.46500		102.15577		9.55000	101.99381			0	0.00	
GH31A1	On 25/02/2042	Spot Bond	0.00000		101.52071			101.50050			0.00	2,320,000,000	1,160,000,000.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.79816			100.77743			0	0.00	
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.80862			100.78761			0	0.00	
GH31B	On 25/02/2042	Spot Bond	0.00000		100.87648			100.85371			0	0.00	
GH31C	On 25/02/2042	Spot Bond	0.00000		100.95984			100.93489			0	0.00	
GH31D	On 25/02/2042	Spot Bond	0.00000		101.01183			100.98553			0	0.00	
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00	
GPT33	On 11/08/2015	Spot Bond	0.00000		100.94050			100.92275			0	0.00	
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.21625		100.00000	10.19149			0	0.00	
GRB02U	On 08/12/2017	Spot Bond	100.00000		21.09846		100.00000	21.04735			0	0.00	
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.60052		100.00000	11.57241			0	0.00	
GRB04U	On 15/05/2020	Spot Bond	100.00000		9.35831		100.00000	9.32909			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	101.32398			101.30356			0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.37590			101.35468			0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.44033			101.41811			0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.52976			101.50615			0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.98711			101.44855			0	6,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.74033			101.62535			0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.35654			101.04701			0	20,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.81221			100.44435			0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	101.46803			100.93146			0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.29758			100.16746			0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			716,600,000	716,600,000.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.66350			100.49246			0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	101.91382			101.53570			0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.72640		100.00000	10.70041			0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.72388			101.52222			0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.68523			100.36000			0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	101.72736			101.23179			0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	101.74201			101.24622			0	0.00
HILC21	On 07/08/2015	Spot Bond		0.00000	101.01148			100.99373			0	0.00
HILC22	On 13/10/2015	Spot Bond		0.00000	100.16336			100.14521			0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		101.76579			101.56234			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.55368		92.95203		7.60765	92.85210			0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		101.83646			101.63207			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.55355		104.41639		8.60739	104.41639			0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		101.92730			101.72170			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.00367		104.41639		9.05745	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		102.03830			101.83123			0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		101.80880			101.66105			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		102.00999			101.89158			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.70396			101.16129			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.52600		10.00000	110.49700			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.34500		104.49848		9.43000	104.34575			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		101.59905			101.05829			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		101.53399			100.99437			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
HWAY20	On 31/07/2020	Spot Bond	8.58500	108.82171		8.67000	108.44290			0.00	2,940,000,000	6,571,100,000.00
HWAY23	On 07/12/2023	Spot Bond	2.05500	279.76197		2.05500	279.66660			0.00	4,420,000,000	2,220,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03500	286.49431		2.03500	286.39680			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.80500	99.14613		9.86000	98.66840			0.00	6,660,000,000	4,470,100,000.00
HWAY35	On 31/07/2035	Spot Bond	9.84500	98.72891		9.90000	98.24643			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	33.00730		100.00000	32.92734			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	98.37838		100.00000	98.11320			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	43.96414		100.00000	43.85647			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	36.45845		100.00000	36.37013			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	110.52600		10.00000	110.49700			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.65000	121.50140		1.65000	121.46124			0.00	46,185,600,000	60,010,767,400.00
I2038	On 31/01/2038	Spot Bond	1.91000	125.27552		1.85000	126.56926			0.00	26,506,000,000	36,690,233,400.00
I2046	On 31/03/2046	Spot Bond	2.05000	122.15475		2.05000	122.11313			0.00	09,365,800,000	99,377,241,200.00
I2050	On 31/12/2050	Spot Bond	1.99000	131.92897		1.99000	131.88427			0.00	4,000,000,000	23,236,006,700.00
IBL21	On 15/03/2016	Spot Bond	8.22500	103.67798		8.28000	103.61798			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.21500	107.18474		8.30000	106.95356			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.04500	103.30651		8.10000	103.22553			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	101.71904			101.22360			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.35000	133.51904		1.35000	133.47602			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.21000	135.30904		2.21000	135.26226			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.58730			100.56938			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.33500	103.21805		8.42000	102.98853			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.29834			100.98831			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	101.55198			101.01098			0.00	1,000,000,000	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.52600		10.00000	110.49700			0	0.00
IBL45	On 21/12/2018	Spot Bond	8.98500		97.37725		9.06500	97.12431			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.44500		95.43445		9.53000	95.11807			0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.49694			100.28987			0	0.00
IBL49	On 02/04/2018	Spot Bond	8.94500		97.97581		9.03000	97.75406			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.49500		102.21724		9.58000	101.85823			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		101.62194			101.15087			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.79329			100.32256			0	300,000,000.00
IBL54	On 31/07/2016	Spot Bond	7.67000		102.62877		7.72500	102.55158			0	1,350,000,000.00
IBL55	On 31/07/2018	Spot Bond	8.76500		101.68244		8.84500	101.44889			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		101.86451			101.39123			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		101.51023			100.97233			600,000,000	300,000,000.00
IBL58	On 13/02/2017	Spot Bond	7.98500		104.07541		8.07000	103.92565			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.72500		104.92141		8.80500	104.65039			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.85000		106.14701		9.92000	105.71296			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00889			100.03599			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		101.63932			101.34692			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		101.60164			101.16975			0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		101.72347			101.29122			0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		101.74993			101.31731			0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000		100.73898			100.41387			0	0.00
IBL67	On 31/01/2022	Spot Bond	2.94000		129.58583		2.94000	129.53845			0	0.00
IBL68	On 29/06/2018	Spot Bond	0.00000		100.10478			100.06096			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IDC01U	On 08/11/2026	Spot Bond			100.00000		0.01008		100.00000	0.01006			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000		101.68299			101.43848			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond			0.00000		101.67990			101.43452			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			9.48500		96.93065		9.56500	96.58860			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond			0.00000		101.32350			100.79825			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond			0.00000		101.21935			100.69381			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond			10.13000		97.55600		10.20000	97.12268			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000		102.10921		5.00000	102.09528			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000		101.01713		5.00000	101.00350			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000		101.20178		4.00000	101.19089			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond			4.00000		100.83671		4.00000	100.82580			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond			100.00000		56.31996		100.00000	56.18352			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond			100.00000		56.20690		100.00000	56.07073			0.00	0	17,200,000,000.00
IDW03U	On 30/06/2016	Spot Bond			100.00000		56.20690		100.00000	56.07073			0.00	0	6,800,000,000.00
IFM01	On 31/03/2016	Spot Bond			9.20000		105.49461		9.20000	105.46869			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			0.00000		101.61517			101.07147			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000		7.63758		100.00000	7.61907			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			0.00000		101.78027			101.27936			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond			100.00000		99.72677		100.00000	99.45504			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond			100.00000		15.89612		100.00000	15.85719			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond			100.00000		22.28360		100.00000	22.22961			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond			100.00000		1.64226		100.00000	1.63911			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond			100.00000		8.58844		100.00000	8.56763			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond			100.00000		10.34315		100.00000	10.31810			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
IN286U	On 15/07/2019	Spot Bond	100.00000		11.54231	100.00000	11.51405				0	0.00
IN289U	On 30/06/2025	Spot Bond	100.00000		8.29456	100.00000	0.03021				60,000,000,000	30,000,000,000.00
IN290U	On 31/12/2016	Spot Bond	100.00000		38.06418	100.00000	37.97197				0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		98.38275	100.00000	98.11828				0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		89.90148	100.00000	89.68059				0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		88.59223	100.00000	88.37772				0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		99.18478	100.00000	99.45504				0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		99.18478	100.00000	99.45504				0	0.00
IN306U	On 24/06/2020	Spot Bond	100.00000		10.96307	100.00000	10.92687				0	0.00
IN307U	On 30/09/2015	Spot Bond	100.00000		82.89400	100.00000	81.04575				50,000,000,000	50,000,000,000.00
IN308U	On 30/09/2015	Spot Bond	100.00000		82.97762	100.00000	81.04575				20,000,000,000	10,000,000,000.00
IN309U	On 30/09/2015	Spot Bond	100.00000		82.96742	100.00000	81.04575				2,000,000,000	2,000,000,000.00
IN528U	On 07/07/2015	Spot Bond	100.00000		98.91599	100.00000	98.64865				0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		95.92776	100.00000	95.59923				0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		87.32057	100.00000	87.11217				0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		89.31425	100.00000	89.03249				0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		88.80779	100.00000	88.59223				0	0.00
INA529	On 14/07/2015	Spot Bond	6.40000		99.75512	6.40000	99.73768				0	0.00
INA530	On 21/07/2015	Spot Bond	6.40000		99.63313	6.45000	99.61274				0	0.00
INA531	On 28/07/2015	Spot Bond	6.40000		99.51144	6.45000	99.49015				0	0.00
INA533	On 11/08/2015	Spot Bond	6.45000		99.26328	6.45000	99.24587				0	0.00
INA534	On 18/08/2015	Spot Bond	6.45000		99.14154	6.60000	99.10399				0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		98.75007	6.60000	98.73244				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING115	On 31/03/2016	Spot Bond		10.87484	100.66899		10.90388	100.62537			0	0.00
ING116	On 31/03/2016	Spot Bond		10.87484	100.15097		10.90388	100.10757			0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.43113			100.23909			0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.42659			100.23495			0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.60313		6.50000	101.58537			0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.26081			100.23686			0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	93.36489			93.36489			0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.36195			100.34166			0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	101.56795			101.54818			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.52600		10.00000	110.49700			0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.25057			100.22755			0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	104.37310			104.35125			0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	101.44764			101.42894			0	0.00
ING297	On 10/09/2015	Spot Bond		0.00000	98.73812			98.71983			0	0.00
ING298	On 17/09/2015	Spot Bond		0.00000	98.60219			98.58379			0	0.00
ING301	On 12/10/2015	Spot Bond		100.00000	78.32618		100.00000	78.15846			0	0.00
ING305	On 08/01/2016	Spot Bond		0.00000	100.15086			100.13200			0	0.00
INGR06	On 10/06/2016	Spot Bond		0.00000	100.94007			100.91918			0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	101.99772			101.45444			0	0.00
IP274U	On 14/07/2015	Spot Bond		100.00000	97.07447		100.00000	96.81698			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.52600		10.00000	110.49700			0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	101.77585			101.68782			0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	101.79798			101.70968			0	0.00
IPF06	On 13/04/2017	Spot Bond		8.73500	102.02934		8.79000	101.91640			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPF07	On 01/07/2017	Spot Bond		0.00000	100.03757			100.01869			0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.03859			100.01922			0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.03930			100.01961			0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	101.71855			101.60384			0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	101.80067			101.68492			200,000,000	100,000,000.00
IPF12	On 15/04/2018	Spot Bond		0.00000	101.75101			101.63589			0	0.00
IPFC06	On 15/07/2015	Spot Bond		0.00000	101.40425			101.38648			0	0.00
IPL10	On 20/05/2021	Spot Bond		9.83500	99.06030		9.91500	98.68859			3,700,000,000	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.34104			100.22468			0	0.00
IPL6	On 28/09/2017	Spot Bond		8.90500	104.29090		8.99000	104.09508			0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	99.95026			99.92256			0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	99.89341			99.83827			0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.74060			100.20413			0	0.00
IV015	On 20/09/2022	Spot Bond		0.00000	101.75159			101.54093			0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	101.00945			100.58959			0	0.00
IV017	On 31/01/2022	Spot Bond		3.49000	129.58891		3.49000	129.53960			0	0.00
IV019	On 31/03/2028	Spot Bond		3.60000	150.90284		3.60000	150.84511			0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.02105			99.99971			0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	99.84366			99.75491			0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	102.14142			101.76459			0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.80327			100.47571			0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	98.06384			97.94694			0	0.00
IV030	On 31/01/2025	Spot Bond		3.65000	109.82596		3.65000	109.78368			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond		3.65000	109.82596		3.65000	109.78368			0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.89721			100.52636			0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	101.37165			100.82838			0	0.00
IV08	On 30/04/2018	Spot Bond		10.52500	110.02385		10.60500	109.79237			0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	104.01800			103.53914			0	0.00
IV19A	On 31/03/2028	Spot Bond		3.70000	143.85083		3.70000	143.79542			0	0.00
IV531U	On 30/07/2015	Spot Bond		100.00000	93.11224		100.00000	92.87532			0	0.00
IV533U	On 13/08/2015	Spot Bond		100.00000	89.90148		100.00000	89.68059			0	0.00
IV534U	On 20/08/2015	Spot Bond		100.00000	88.37772		100.00000	88.16425			0	0.00
IVA528	On 09/07/2015	Spot Bond		6.40000	99.84244		6.40000	99.82496			0	0.00
IVA529	On 16/07/2015	Spot Bond		6.40000	99.98247		6.40000	99.98247			0	0.00
IVA530	On 23/07/2015	Spot Bond		6.40000	99.85992		6.45000	99.85883			0	0.00
IVA531	On 30/07/2015	Spot Bond		6.40000	99.49408		6.45000	99.49015			0	0.00
IVA534	On 20/08/2015	Spot Bond		6.45000	98.76089		6.60000	98.73244			0	0.00
IVA537	On 03/09/2015	Spot Bond		6.60000	98.60920		6.60000	98.60920			0	0.00
IVA538	On 10/09/2015	Spot Bond		6.60000	98.48628		6.60000	98.48628			0	0.00
IVA539	On 17/09/2015	Spot Bond		6.60000	98.59163		6.60000	98.57405			0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	101.81424			101.44153			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.52600		10.00000	110.49700			0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	101.87245			101.47086			0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	99.95315			99.92638			0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	101.38000			100.84307			0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	101.44714			100.92002			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC016	On 31/05/2017	Spot Bond		0.00000	101.13682			100.65265			0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	99.86918			101.68791			0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	99.86783			101.69885			0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	99.86513			101.72071			0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	99.87730			101.62231			0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	101.75570			101.55238			0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	101.78535			101.35224			0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.48451			100.27598			0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	101.52707			100.98554			0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	101.23110			100.71581			0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	101.22395			100.70880			0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	99.99990			99.97996			0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	101.70608			101.41278			0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.46400			100.25674			0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.01297			100.03866			0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.01459			100.03972			0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.01458			100.03971			0	0.00
IVC036	On 16/07/2019	Spot Bond		9.32500	104.18877		9.40500	103.89890			0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	16.97282		100.00000	16.93483			0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.90816		100.00000	11.87900			0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	101.63656			101.49104			0	0.00
IVC040	On 24/07/2021	Spot Bond		9.50500	103.41979		9.58500	103.03335			0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	101.81169			101.37821			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC042	On 14/08/2015	Spot Bond		0.00000	101.54659			101.00640			0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.64540			100.33638			0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	105.02192			105.00260			0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	101.64879			101.35626			0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	102.67936			102.38575			0	0.00
IVC047	On 27/10/2015	Spot Bond		6.93000	101.50445		6.95500	101.47765			0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	101.79089			101.27535			0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	101.46817			100.93159			0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	101.10081			100.64132			0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	101.80343			101.30676			0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	101.60180			101.06746			0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	101.70185			101.16598			0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	101.05682			100.59844			0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	100.20069			100.13291			0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	101.74114			101.30864			200,000,000	100,000,000.00
IVC059	On 09/06/2016	Spot Bond		0.00000	100.86772			100.47446			0	0.00
IVC061	On 01/07/2018	Spot Bond		100.00000	8.72442		100.00000	100.00000			20,000,000,000	20,000,000,000.00
JAS01	On 31/01/2018	Spot Bond		0.00000	102.09894			101.62242			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	101.84360			101.37941			0	20,000,000.00
JDG03	On 15/04/2016	Spot Bond		0.00000	101.63250			101.51652			0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	56.82833		100.00000	56.69066			0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	102.67634			102.55970			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.87559			100.54984			0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.71120			100.38483			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
KAP003	On 06/06/2019	Spot Bond	0.00000		100.55017			100.52796			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		93.09463		100.00000	92.85714			0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		102.93343			102.90872			0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		102.02857			101.52862			0	0.00
KW01	On 31/10/2027	Spot Bond	8.68000		138.36150		8.75000	137.67837			0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.17911			100.16088			0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.87597			100.37120			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		101.03096			100.61423			0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.50248			100.20860			200,000,000	100,000,000.00
LBK08	On 30/10/2019	Spot Bond	0.00000		102.21100			101.74606			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.44500		98.06878		10.53000	97.75322			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		103.40946		9.71000	103.38238			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.80895			101.33644			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.93500		100.56362		9.02000	100.38120			0	3,310,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.06500		98.47580		9.15000	98.25323			2,800,000,000	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	10.11500		99.77604		10.20000	99.42395			0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.80308			100.47552			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.85265			100.52004			0	0.00
LHL02	On 13/12/2015	Spot Bond	7.95000		101.73802		7.97500	101.70560			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.90028			100.56557			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		101.66319			101.13514			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		101.46285			100.92447			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.98460			100.96191			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LRFC1	On 17/11/2025	Spot Bond	0.00000		101.05533			101.03101			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.97202			100.95269			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.34039			100.32130			0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000		99.89552			99.87811			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000		99.53450			99.51726			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000		99.31877			99.30130			0	0.00
MAQ072	On 10/09/2015	Spot Bond	0.00000		98.77421			98.75644			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		102.24488			102.22625			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		102.26136			102.24260			0	0.00
MAQ0A3	On 31/08/2018	Spot Bond	0.00000		100.06293			100.04719			0	0.00
MAQ0A4	On 31/08/2018	Spot Bond	0.00000		100.06650			100.04987			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		102.53248			102.50469			0	0.00
MBC024	On 05/09/2015	Spot Bond	0.00000		98.88153			98.86405			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.10170			100.08428			0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.75428			100.73591			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.07398			99.95791			0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.97160			100.59183			400,000,000	200,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000		101.36938			100.83592			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		101.70918			101.56387			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		101.57710			101.06469			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		101.60234			101.08423			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		101.62711			101.10864			0	30,000,000.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.47407			100.45495			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		99.80608			99.78673			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBF045	On 13/04/2018	Spot Bond		0.00000	99.87450			101.64409			0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	52.58441		100.00000	52.45703			0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	22.29912		100.00000	22.24452			0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	23.31040		100.00000	23.25331			0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	23.40291		100.00000	23.34559			0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	22.47013		100.00000	22.41570			0	0.00
MBP33U	On 17/02/2017	Spot Bond		100.00000	23.50381		100.00000	23.44687			0	0.00
MBP34	On 29/04/2018	Spot Bond		0.00000	101.72340			101.29115			0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.98500	102.05879		9.06500	101.78199			0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond		9.00500	101.58331		9.08500	101.30758			0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	101.78153			101.76051			0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	103.83486			103.81257			0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	104.00628			103.98295			0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.15000	102.58312		8.23500	102.46038			0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.97500	101.02689		9.05500	100.76488			0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.76000	101.12947		9.84000	100.72211			0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.40427			100.19725			0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.41159			100.20400			0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.79500	101.91414		9.88000	101.59433			0	0.00
MGL01	On 15/09/2015	Spot Bond		7.10000	102.77066		7.12500	102.74576			0	2,470,000,000.00
MIIL02	On 31/05/2017	Spot Bond		9.07500	100.27952		9.16000	100.10947			0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.59307			100.31500			0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.63500	104.77943		9.71500	104.40401			800,000,000	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MMIG03	On 01/06/2025	Spot Bond	0.00000		101.20119			100.72323			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		34.64794		100.00000	34.56401			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.77500		100.25171		8.86000	100.08197			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.05000		99.80722		7.07500	104.45727			0	0.00
MTN04	On 13/07/2017	Spot Bond	8.76500		102.21273		8.85000	107.08290			0	610,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.21438		100.89771	7.19676			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.30732		100.61875	7.28951			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		100.45364			100.43456			0	0.00
N5B23	On 20/06/2023	Spot Bond	0.00000		100.48549			100.46507			0	0.00
N5C23	On 20/06/2023	Spot Bond	0.00000		100.49185			100.47116			0	0.00
N5D23	On 20/06/2023	Spot Bond	0.00000		100.56103			100.53743			0	0.00
N5E23	On 20/06/2023	Spot Bond	0.00000		100.61852			100.59250			0	0.00
N5F23U	On 20/06/2023	Spot Bond	100.00000		10.95051		100.00000	10.92398			0	0.00
N5G23U	On 20/06/2023	Spot Bond	100.00000		11.72377		100.00000	11.69537			0	0.00
NAM01	On 19/11/2022	Spot Bond	9.95000		92.30390		10.02000	91.94060			600,000,000	1,250,000,000.00
NAM02	On 29/06/2020	Spot Bond	9.58500		100.14141		9.66500	99.80471			0	1,500,000,000.00
NBK10A	On 25/07/2016	Spot Bond	7.75000		102.18812		7.80500	102.11184			0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.47500		98.55133		9.56000	98.17911			0	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
NBK12A	On 19/03/2021	Spot Bond	9.08500	103.96871	9.16500	103.59074				0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.55000	103.82356	9.62000	103.38743				0.00	0	75,000,000.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	102.24332		101.70789				0.00	75,000,000	75,000,000.00
NBK14A	On 26/06/2021	Spot Bond	9.44500	99.50274	9.52500	99.12072				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	101.25918		100.74918				0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.68500	99.13033	9.76500	98.73160				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	102.29955		101.78837				0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.28000	98.60329	10.35000	98.17032				0.00	14,000,000,000	3,550,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	101.76643		101.39454				0.00	0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.46000	98.67206	10.53000	98.20905				0.00	0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	101.27326		100.76951				0.00	0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.42500	100.15722	9.51000	99.80551				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.20052		99.99373				0.00	0	0.00
NBK19A	On 01/06/2022	Spot Bond	9.83500	99.86454	9.91500	99.44701				0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	99.96130		99.89622				0.00	0	0.00
NBK20A	On 01/06/2026	Spot Bond	10.53000	99.79911	10.60000	99.32792				0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.16036		100.14029				0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	101.04214		101.02220				0.00	100,000,000	50,000,000.00
NBK22B	On 12/02/2018	Spot Bond	0.00000	101.57675		101.04005				0.00	100,000,000	50,000,000.00
NBK23B	On 12/02/2020	Spot Bond	0.00000	101.60488		101.06774				0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000	101.63742		101.10254				0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000	101.68203		101.14369				0.00	0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000	101.85415		101.60640				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	
NBK27B	On 01/06/2018	Spot Bond	0.00000		101.11356			100.63761			0.00	3,820,000,000	1,910,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.85000		103.83300		6.87500	103.80853			0.00	5,224,800,000	37,269,845,600.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.97472			100.66499			0.00	37,579,160,000	18,779,580,000.00
NBK3A	On 09/09/2019	Spot Bond	9.00500		111.72646		9.08500	111.41204			0.00	6,800,000,000	3,060,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.85500		38.26980		10.92500	38.03449			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.86653			101.66173			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.79500		103.65185		7.85000	103.59175			0.00	0	100,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.35436			100.18473			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		97.22817			97.20969			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		101.09893			100.63120			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		101.76664			101.39242			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		101.81182			101.37834			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		93.71348			93.69438			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.10628			99.98112			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		101.60388			101.06110			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.42108			100.21274			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.40938			100.20196			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.52039			100.47376			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.40219			100.19533			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.20782			100.18871			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.20768			100.18857			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		101.73592			101.26437			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.23902			100.21706			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	
NCLN83	On 20/03/2024	Spot Bond			10.02500		106.64310		10.09500	106.20531			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond			0.00000		100.23757			100.21574			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond			10.06000		105.50572		10.13000	105.05721			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond			0.00000		100.23902			100.21706			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond			0.00000		100.21512			100.19535			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond			0.00000		100.26147			100.24130			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond			0.00000		100.24135			100.21917			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond			0.00000		100.24426			100.22181			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond			0.00000		100.64703			100.62597			0.00	0	0.00
NCLN93	On 09/04/2018	Spot Bond			0.00000		99.90816			99.86177			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond			7.04000		103.74917		7.06500	103.72407			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond			0.00000		101.96432			101.58732			0.00	0	500,000,000.00
NED14	On 29/11/2023	Spot Bond			0.00000		100.05941			99.55369			0.00	0	260,000,000.00
NED15	On 08/04/2024	Spot Bond			10.18500		104.17336		10.26500	103.68421			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond			0.00000		98.51246			100.62754			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond			0.00000		101.83650			101.81282			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond			0.00000		101.88585			101.86111			0.00	0	0.00
NED19	On 01/07/2025	Spot Bond			0.00000		100.07741		100.00000	9.68047			0.00	28,648,000,000	62,400,000,000.00
NED20	On 01/07/2025	Spot Bond			11.34500		99.88374		100.00000	13.07529			0.00	18,100,000,000	40,700,000,000.00
NED9	On 06/07/2017	Spot Bond			0.00000		99.95860			99.93365			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond			9.44500		117.67197		9.44500	117.64245			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond			0.00000		101.28307			100.83031			0.00	4,760,000,000	2,380,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.52600		10.00000	110.49700			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.18500		171.11588		2.18500	171.05695			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.51000		112.84245		2.51000	112.80251			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		186.94057		3.45000	186.87562			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.90000		109.05121		2.90000	109.00805			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.19000		141.54200		3.19000	141.48940			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.10000		153.17706		3.10000	153.11947			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.84500		106.14631		8.93000	105.77643			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.47500		104.90342		9.56000	104.54043			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.49080			100.96530			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		101.31705			100.79231			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		101.34539			100.82014			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		101.32841			100.80346			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		101.37822			100.85237			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.67500		105.99109		9.76000	105.52815			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		101.36238			100.83681			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		101.35106			100.82570			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000		101.42677			100.90003			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.87500		104.91405		9.96000	104.55308			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		101.37369			100.84792			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		101.37936			100.85348			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000		101.47537			100.94774			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		101.58826			101.05856			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.51945			100.99100			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQF1D7	On 22/05/2050	Spot Bond		0.00000	101.39633			100.87014			0	0.00
NRA018	On 30/11/2018	Spot Bond		8.77500	111.13809		8.85500	110.86615			1,200,000,000	600,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.53500	116.18138		9.61500	115.70013			2,000,000,000	800,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.08000	174.63144		2.08000	174.57180			17,400,000,000	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond		10.43000	114.06782		10.50000	113.49108			5,540,000,000	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	102.16768			101.64574			800,000,000	400,000,000.00
NTC15	On 26/07/2015	Spot Bond		0.00000	101.76990			101.39735			0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.42671			100.23698			0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	101.09195			100.58127			0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	101.27094			100.75976			0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	101.36183			100.85424			0	412,909,100.00
NYT102	On 28/05/2020	Spot Bond		0.00000	101.07837			101.04804			0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.83983		100.00000	17.79661			0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	97.47805		100.00000	97.22153			0	0.00
OML01	On 27/10/2015	Spot Bond		6.94000	102.20576		6.96500	102.17874			1,000,000,000	500,000,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	101.30478			100.79226			0	0.00
OML03	On 27/11/2024	Spot Bond		9.99500	98.32935		10.08000	98.01163			0	0.00
OML04	On 19/03/2025	Spot Bond		0.00000	100.69881			100.48833			0	2,000,000,000.00
OML05	On 19/03/2025	Spot Bond		10.16500	101.29463		10.24500	100.97652			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond		10.73000	101.01314		10.80000	100.66006			3,000,000,000	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond		11.28000	101.23007		11.35000	100.79928			2,000,000,000	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	38.27063		100.00000	38.17792			0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.52600		10.00000	110.49700			0	0.00	
PMM16	On 02/09/2015	Spot Bond	0.00000	102.43473			102.41493			0	0.00	
PMM17	On 06/03/2016	Spot Bond	0.00000	100.90603			100.48928			0	0.00	
PMM18	On 04/11/2015	Spot Bond	0.00000	101.14417			101.12478			0	0.00	
PMM19	On 13/05/2016	Spot Bond	0.00000	101.00683			100.98642			0	0.00	
PPC001	On 28/03/2016	Spot Bond	0.00000	100.22686			100.11054			0	0.00	
PPC002	On 31/12/2018	Spot Bond	0.00000	100.14709			100.17298			0	0.00	
PPC003	On 31/10/2019	Spot Bond	0.00000	101.97072			101.49815			0	0.00	
PPC004	On 30/06/2021	Spot Bond	9.73500	100.63607	9.81500		100.25266			0	0.00	
PRE1A1	On 27/01/2028	Spot Bond	0.00000	101.65854			101.28584			0	0.00	
PRE1A2	On 27/01/2028	Spot Bond	0.00000	101.69444			101.32124			0	0.00	
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.71060			101.33716			0	0.00	
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.74649			101.37255			0	0.00	
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.90077			101.52467			0	0.00	
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.93664			101.56003			0	0.00	
PTH01	On 30/04/2016	Spot Bond	0.00000	101.89967			101.42583			0	0.00	
R010P	On 21/12/2025	Spot Bond	8.10000	43.55589	8.17000		43.24084			0	0.00	
R158	On 15/09/2015	Spot Bond	5.95000	105.47762	5.97500		105.45529			0.00	39,430,772,800	67,368,272,800.00
R158P	On 15/09/2015	Spot Bond	6.62500	98.67465	6.68000		98.64598			0	0.00	
R159	On 15/09/2016	Spot Bond	6.72500	111.70234	6.78000		111.61602			0.00	62,383,500,000	88,715,000,000.00
R159P	On 15/09/2016	Spot Bond	6.55500	92.54561	6.61000		92.47010			0	0.00	
R186	On 21/12/2026	Spot Bond	8.28000	116.57454	8.35000		115.98272			0.00	35,366,037,000	13,630,530,000.00
R187P	On 21/12/2026	Spot Bond	8.02000	40.58751	8.09000		40.26681			0	0.00	
R188P	On 21/12/2027	Spot Bond	7.94000	37.87980	8.01000		37.55516			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R197	On 07/12/2023	Spot Bond	1.67500	287.28819	1.67500	287.19321	0.00	26,064,200,000	22,103,925,800.00			
R202	On 07/12/2033	Spot Bond	1.81000	234.87556	1.81000	234.79706	0.00	50,584,400,000	11,852,473,900.00			
R2023	On 28/02/2023	Spot Bond	8.15000	100.36921	8.22000	99.96061	0.00	21,604,640,000	59,358,500,000.00			
R203	On 15/09/2017	Spot Bond	7.21500	104.52059	7.30000	104.32782	0.00	09,681,000,000	97,660,409,700.00			
R2030	On 31/01/2030	Spot Bond	8.69500	97.68834	8.76000	97.15729	0.00	40,415,300,000	25,012,683,400.00			
R2032	On 31/03/2032	Spot Bond	8.79500	97.36653	8.85500	96.84279	0.00	11,146,900,000	81,005,600,000.00			
R2037	On 31/01/2037	Spot Bond	8.91500	99.63420	8.96500	99.15122	0.00	29,256,200,000	48,524,100,000.00			
R204	On 21/12/2018	Spot Bond	7.55500	101.59322	7.63500	101.33074	0.00	10,018,803,400	89,961,000,000.00			
R2044	On 31/01/2044	Spot Bond	8.96500	101.48303	9.02000	100.90813	0.00	21,006,000,000	27,651,000,000.00			
R2048	On 28/02/2048	Spot Bond	8.95000	100.84463	9.00500	100.25482	0.00	06,722,900,000	56,602,935,500.00			
R207	On 15/01/2020	Spot Bond	7.79500	101.33218	7.88000	100.99575	0.00	05,946,890,000	35,684,206,600.00			
R208	On 31/03/2021	Spot Bond	7.93500	96.33505	8.01500	95.96377	0.00	02,857,880,000	85,490,072,200.00			
R209	On 31/03/2036	Spot Bond	8.85500	77.04581	8.91000	76.61023	0.00	66,854,900,000	79,400,000,000.00			
R210	On 31/03/2028	Spot Bond	1.70000	178.17270	1.70000	178.11367	0.00	6,040,000,000	35,821,176,400.00			
R211	On 31/01/2017	Spot Bond	0.65000	134.96008	0.65000	134.91920	0.00	53,398,366,400	45,591,415,200.00			
R212	On 31/01/2022	Spot Bond	1.64000	139.97982	1.64000	139.93361	0.00	78,626,200,000	25,702,104,800.00			
R213	On 28/02/2031	Spot Bond	8.73500	87.70543	8.79500	87.23357	0.00	65,927,220,000	26,427,100,000.00			
R214	On 28/02/2041	Spot Bond	8.90000	78.11301	8.95500	77.65450	0.00	12,111,800,000	75,865,584,300.00			
R228C	On 15/09/2015	Spot Bond	6.62500	98.67465	6.68000	98.64598	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.54500	95.58528	6.60000	95.53275	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.55500	92.54561	6.61000	92.47010	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.56500	97.01612	6.62000	96.97481	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.54500	93.96100	6.60000	93.89596	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	
R330C	On 21/12/2016	Spot Bond	6.60500	90.90605		6.66000	90.81882			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.19000	87.02632		7.27500	86.86904			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.24000	83.90634		7.32500	83.72027			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.56000	80.23699		7.64000	80.03731			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.54000	77.36618		7.62000	77.14394			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.52000	74.61247		7.60000	74.36949			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.51000	71.93967		7.59000	71.67776			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.75500	68.52807		7.84000	68.23582			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.73500	66.03956		7.82000	65.73103			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.85500	63.14389		7.93500	62.84120			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.82500	60.87117		7.90500	60.55608			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.79500	58.69721		7.87500	58.37091			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.76500	56.61726		7.84500	56.28085			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.72500	54.66872		7.80500	54.32296			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.68500	52.80761		7.76500	52.45340			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.22000	48.56048		8.29000	48.25792			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.18000	46.81342		8.25000	46.50610			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.14000	45.14660		8.21000	44.83513			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.10000	43.55589		8.17000	43.24084			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.06000	42.03741		8.13000	41.71930			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.02000	40.58751		8.09000	40.26681			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.98000	39.20273		8.05000	38.87987			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.94000	37.87980		8.01000	37.55516			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	103.64849			103.53033			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
RCSB05	On 12/04/2018	Spot Bond	0.00000		104.28050			104.18672			0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		103.14997			102.99990			0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000		100.91390			100.53062			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		31.04646	100.00000		30.97126			0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		15.93515	100.00000		15.89612			0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		29.38023	100.00000		29.30906			0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		93.01017	100.00000		92.77995			0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		40.46517	100.00000		40.36714			0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		16.67078	100.00000		16.63041			0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.35977	100.00000		21.30285			0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.52814	100.00000		8.50344			0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.09503	100.00000		16.05214			0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		12.91712	100.00000		12.88270			0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.78381	100.00000		9.75774			0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.81809			100.45003			0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.60403			100.41542			0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		101.28093			100.76954			0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		101.32066			100.80847			0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		101.26055			100.74028			0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		101.97158			101.95205			0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.19522			100.17567			0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		100.70728			100.68843			0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		100.73687			100.71723			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
REB01	On 21/05/2018	Spot Bond		0.00000	101.46250			100.92603			0.00	300,000,000	10,000,000,000.00
REBC01	On 20/11/2015	Spot Bond		0.00000	100.79238			100.77372			0.00	0	0.00
RED101	On 13/06/2017	Spot Bond		0.00000	100.76026			100.73283			0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond		100.00000	16.75037		100.00000	16.70979			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond		100.00000	11.75039		100.00000	11.72192			0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond		100.00000	9.73534		100.00000	9.71176			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond		100.00000	8.99585		100.00000	8.97406			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	101.49892			100.96129			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	102.33404			101.79605			0.00	50,000,000	50,000,000.00
RES18	On 05/02/2018	Spot Bond		0.00000	101.75939			101.25021			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.93682			100.54318			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	102.10692			101.88334			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	101.24113			100.73600			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.94265			100.52480			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.01896			100.00000			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	101.74547			101.54229			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	86.94305			86.89304			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	84.91185			84.86799			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	93.75929			93.69228			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	92.96977			92.89942			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.16671			100.04091			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	82.48078			82.37320			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	96.72027			96.32330			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
RP018	On 12/02/2020	Spot Bond	12.35000		107.07280		12.35000	107.03736			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		15.47105		100.00000	15.43357			0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		101.70453			101.37546			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		5.96485		100.00000	5.95055			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		40.56021		100.00000	40.46087			0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		59.79786		100.00000	59.65299			0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.93772		100.00000	12.84185			0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		43.78912		100.00000	43.68303			0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		102.06033			102.01629			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		80.58120			80.16750			0	0.00
RW21	On 21/04/2021	Spot Bond	9.30500		104.89126		9.38500	104.50667			0	5,498,000,000.00
RW23	On 10/12/2023	Spot Bond	9.67000		99.67663		9.67000	99.65092			0.00	76,000,000,000 38,000,000,000.00
RW28	On 10/12/2028	Spot Bond	9.99500		102.45692		10.05500	101.98669			0	25,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.80028			96.75311			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.92500		104.90227		7.98000	104.80692			0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		110.52600		10.00000	110.49700			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.33624			100.80909			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.46500		101.24055		9.55000	101.03480			0	1,000,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		102.56512			102.29495			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.77474			101.46289			40,000,000	20,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		103.26202			102.79492			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		101.29088			100.99610			0	944,180,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.87765			101.58201			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBK20	On 02/12/2024	Spot Bond	0.00000		101.26880			100.79697			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		102.09065			101.68328			0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		101.43893			100.92975			0	0.00
SBK23	On 28/05/2027	Spot Bond	11.75000		100.22332		11.82000	99.86975			0	2,050,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.05500		100.33096		9.13500	100.11624			4,740,000,000	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.44000		105.16372		7.46500	105.13730			800,000,000	400,000,000.00
SBN29	On 15/09/2015	Spot Bond	8.04500		105.03680		8.10000	105.00236			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.20000		105.21416		7.22500	105.18839			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.61500		101.72721		8.70000	101.53729			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.34500		105.18368		7.37000	105.15752			0	0.00
SBN35	On 15/09/2015	Spot Bond	8.08500		105.02842		8.14000	104.99387			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.66213			100.35236			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		99.99985			99.97979			0	0.00
SBS13	On 22/09/2017	Spot Bond	8.08500		104.09577		8.35000	103.53948			0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		102.04928			101.67669			0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.39909			100.20962			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		101.51413			101.34058			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.69500		102.43256		9.77500	102.04545			0	540,000,000.00
SBS20	On 15/05/2026	Spot Bond	10.18000		100.47099		10.25000	99.99385			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		101.64602			101.10255			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		101.49211			100.96653			0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		102.35938			101.83187			2,400,000,000	1,200,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.87500		100.93166		9.15000	100.02331			0	1,260,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		26.13635		100.00000	26.07787			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS27	On 20/02/2024	Spot Bond		9.69000	106.23296		9.76000	105.79604			0	2,990,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	101.41027			101.14236			300,000,000	150,000,000.00
SBS29	On 12/06/2019	Spot Bond		9.50000	97.87557		9.65000	97.37578			0	0.00
SBS3	On 25/05/2026	Spot Bond		10.19000	87.93689		10.26000	87.50075			0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	99.92332			99.59995			0	0.00
SBS31	On 27/06/2027	Spot Bond		9.93000	99.54819		10.00000	99.04336			0	1,490,000,000.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.46588			100.25850			0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.47334			100.26550			0	0.00
SBS34	On 19/09/2024	Spot Bond		10.08000	102.99710		10.15000	102.55635			2,900,000,000	1,475,000,000.00
SBS35	On 29/01/2018	Spot Bond		0.00000	101.67721			101.06056			460,000,000	791,000,000.00
SBS36	On 29/01/2020	Spot Bond		0.00000	101.75874			101.32600			0	0.00
SBS37	On 29/01/2020	Spot Bond		9.18500	98.96774		9.35000	98.35671			0	0.00
SBS38	On 29/01/2025	Spot Bond		10.34000	96.39472		10.49000	95.52047			6,000,000,000	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond		10.88500	95.65081		10.94500	95.21816			0	50,000,000.00
SBS4	On 16/11/2021	Spot Bond		9.63500	96.25924		9.71500	95.87243			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.36500	103.75857		7.61000	103.49625			500,000,000	580,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.28500	275.32041		2.28500	275.22483			0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.26000	133.70316		1.26000	133.66041			760,000,000	380,000,000.00
SCM10U	On 15/09/2017	Spot Bond		100.00000	22.38931		100.00000	22.33507			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SGI002	On 10/07/2017	Spot Bond	0.00000		101.65596			101.63582			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		34.23029	100.00000	34.14737				0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494		82.63494				0	0.00
SHI05	On 31/01/2017	Spot Bond	1.92000		132.36084	1.92000	132.31612				0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.60313	6.50000	101.58537				0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.66029		101.34898				0	100,000,000.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.52589		101.43064				0	0.00
SHS05	On 29/06/2017	Spot Bond	8.71500		100.15632	8.80000	99.98065				0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.44181		101.11470				0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.04555		99.99127				0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.21570		100.20647				0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		36.54699	100.00000	36.45845				0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.52600	10.00000	110.49700				0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.75291		100.42726				0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.66183		100.38346				0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		51.69915	100.00000	51.57391				0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		40.16901	100.00000	40.07170				0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		41.58998	100.00000	41.48923				0	0.00
SHS19	On 10/09/2017	Spot Bond	9.55500		104.31653	9.64000	104.12428				0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		101.68643		101.66314				0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		101.38046		100.85369				0	0.00
SHS23	On 29/06/2018	Spot Bond	0.00000		100.10798		100.06337				0	0.00
SHS24	On 29/06/2020	Spot Bond	0.00000		100.11106		100.06566				0	0.00
SHS25	On 29/06/2020	Spot Bond	9.83500		100.08558	9.91500	99.75023				0	100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS26	On 29/06/2020	Spot Bond	0.00000		100.06524		100.00000	10.83031			0	50,000,000,000.00
SLI2	On 15/08/2016	Spot Bond	7.97500		105.40676		8.03000	105.32524			2,280,000,000	1,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.30500		101.69280		9.38500	101.45702			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.61500		101.72721		8.70000	101.53729			7,540,000,000	4,270,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.41026			100.87470			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.43355			100.89849			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.80608			101.27028			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.85809			100.83786			100,000,000	50,000,000.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.88118			100.86041			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		101.28642			100.81301			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.31500		101.35005		8.40000	101.24764			0	500,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.86433			101.73514			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		101.74583			101.61539			0	0.00
SSA06	On 16/04/2020	Spot Bond	9.52500		96.16627		9.60500	95.85059			1,000,000,000	2,140,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		101.17569			100.69833			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.20348			100.13531			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.81159			101.43673			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.50500		89.73342		9.58500	89.38946			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.50500		89.73342		9.58500	89.38946			0	0.00
SSN007	On 15/01/2020	Spot Bond	9.21500		96.23006		9.30000	95.91097			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.57261			100.31029			0	0.00
SSN009	On 15/09/2017	Spot Bond	8.09500		102.75320		8.18000	102.56222			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.40000		113.91026		2.40000	113.87029			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN012	On 21/12/2018	Spot Bond	8.86500	97.72262		8.94500	97.46891			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000	100.87230		8.50000	100.84925			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.32000	101.53029		10.39000	101.03554			0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	101.07060			100.60355			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.60500	75.10364		10.66500	74.72419			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	101.78536			101.56067			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	101.58840			101.56762			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.28866			100.15724			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	101.77541			101.75213			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.10098			100.07572			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.83078			100.80919			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	100.34888			100.32688			0	0.00
SSN034	On 02/06/2020	Spot Bond	0.00000	101.14446			100.67563			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000	99.01963			99.00148			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000	99.68466			99.66714			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000	98.85773			98.87530			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000	98.85732			98.87490			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000	98.96184			98.97944			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000	99.25576			99.23804			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000	99.18953			99.17191			0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000	99.20246			99.18473			0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000	99.20472			99.18705			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000	99.18473			99.16701			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SY1246	On 21/08/2015	Spot Bond		0.00000	99.13156			99.11384			0	0.00
SY1247	On 28/08/2015	Spot Bond		0.00000	99.00631			98.98857			0	0.00
SY1248	On 08/09/2015	Spot Bond		0.00000	98.80486			98.78702			0	0.00
SY1249	On 10/09/2015	Spot Bond		0.00000	98.77612			98.75839			0	0.00
SY1250	On 16/09/2015	Spot Bond		0.00000	98.67912			98.66150			0	0.00
SY1251	On 22/07/2015	Spot Bond		0.00000	99.49772			99.49103			0	0.00
SZ18	On 30/09/2015	Spot Bond		6.41000	104.61489		6.43500	104.59045			0	0.00
SZ25	On 30/09/2025	Spot Bond		8.93000	102.75046		9.00000	102.26213			0	250,000,000.00
T12A10	On 21/02/2048	Spot Bond		0.00000	100.87541			100.85478			0	0.00
T12A11	On 21/02/2048	Spot Bond		0.00000	101.45086			100.91459			0	0.00
T12A12	On 21/02/2048	Spot Bond		9.44500	99.64202		9.53000	99.33134			0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	59.89645		100.00000	59.75135			0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	101.60425			101.40295			0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	101.62952			101.13536			0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	101.07386			100.60673			0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.39699			100.19054			0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.40727			100.20001			0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	100.83099						0	0.00
TFS131	On 20/11/2015	Spot Bond		100.00000	86.35523		100.00000	86.23563			0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	102.45776			102.42053			0	0.00
TFS133	On 28/07/2016	Spot Bond		0.00000	101.25202			101.23272			0	0.00
TFS134	On 28/04/2016	Spot Bond		0.00000	101.24184			101.22241			0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	101.65122			101.24996			0	0.00
TFS84	On 28/07/2016	Spot Bond		7.62500	104.82338		7.68000	104.74562			0	1,760,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond	0.00000		101.50529			101.48454			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		101.54556			101.52424			0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.58481		7.83000	103.56283			0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		101.48315			101.46270			0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		101.53348			101.51233			0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		103.66313			103.64005			0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		101.48315			101.46270			0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		101.53348			101.51233			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		103.27851		7.16000	103.25844			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		101.63210			101.60958			0	500,000,000.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		101.62405			101.60164			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.81714			101.79204			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.79100			101.76626			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		102.57978			102.54392			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		102.48960			102.45502			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		101.48113			101.46072			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		101.54556			101.52424			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.99613		8.73000	103.97159			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		101.22477			101.20421			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		101.53348			101.51233			0	300,000,000.00
TH11A6	On 18/07/2041	Spot Bond	9.02500		101.60093		9.10500	101.37029			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		101.23589			101.03398			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		101.73356			101.53053			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH11B1	On 18/07/2041	Spot Bond	0.00000		101.63612			101.61355			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		101.61399			101.59172			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		101.80627			101.60228			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		101.81312			101.78807			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		101.80508			101.78014			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		101.93551			101.72979			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		102.43949			102.40562			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		102.44751			102.41353			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		102.61139			102.39664			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.86386			100.84350			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.89272			100.87168			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.39500		102.56633		9.48000	102.25602			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.87541			100.85478			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.91580			100.89421			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.30500		100.51760		9.39000	100.21076			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		101.40454			100.86908			600,000,000	300,000,000.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		101.45086			100.91459			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.41500		99.37409		9.50000	99.07196			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.96768			100.94487			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.96768			100.94487			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		101.50294			100.96576			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		101.50294			100.96576			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		101.05976			101.03476			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		101.05976			101.03476			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12C3	On 21/08/2019	Spot Bond		0.00000	101.59546			101.05665			0	0.00
TH12C4	On 21/02/2048	Spot Bond		0.00000	101.59430			101.05551			0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	101.43182			101.39796			0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	101.43182			101.39796			0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	102.15875			101.61301			0	0.00
TH12D4	On 21/02/2048	Spot Bond		0.00000	101.96330			101.41800			0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	101.73558			101.53253			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.96406		101.06155	6.94684			0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	101.88629			101.68440			0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	101.70528			101.50263			0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	102.07408			101.87181			0	1,760,000,000.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	101.70528			101.50263			0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	101.72548			101.52256			0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	101.73558			101.53253			0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	101.69316			101.49067			0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	101.72548			101.52256			0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	101.83656			101.63217			0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	101.83656			101.63217			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
THE9B3	On 18/07/2016	Spot Bond	0.00000		101.83656			101.63217			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		101.99810			101.79155			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		102.03847			101.83138			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		101.98800			101.78159			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		102.79486			102.57764			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		102.84524			102.62734			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		102.82509			102.60746			0.00	0	0.00
TL20	On 22/02/2020	Spot Bond	9.67500		88.81612		9.76000	88.51450			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		110.52600		10.00000	110.49700			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.36500		103.10146		8.45000	102.89725			0.00	26,000,000,000	11,920,000,000.00
TN20	On 17/09/2020	Spot Bond	9.66500		106.40569		9.74500	106.05055			0.00	31,000,000,000	14,310,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.75350		100.00000	1.74920			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.90000		106.70506		9.97000	106.27353			0.00	20,340,000,000	11,370,000,000.00
TN25	On 19/08/2025	Spot Bond	10.04000		100.10950		10.11000	99.65487			0.00	27,400,000,000	13,050,000,000.00
TN27	On 14/11/2027	Spot Bond	10.08000		92.95154		10.15000	92.46814			0.00	15,350,000,000	8,920,000,000.00
TN30	On 09/10/2030	Spot Bond	10.48500		102.51820		10.55000	102.00102			0.00	4,000,000,000	3,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.82500		101.81681		10.88000	101.31918			0.00	4,200,000,000	2,100,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.82209			100.44189			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		101.23095			100.70542			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		101.54027			100.99854			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		101.56550			101.02335			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		101.56806			101.02588			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		101.69234			101.14815			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		101.94999			101.40156			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
TORQ7	On 15/08/2025	Spot Bond	0.00000		101.56683			101.02465			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.52600		10.00000	110.49700			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		99.95269			99.92579			100,000,000	50,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		99.95147			99.92417			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		99.91174			99.85907			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		99.58301			99.52945			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.08034		10.00000	100.05355			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.07835		9.75000	100.05222			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.07776		100.00000	10.05177			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.35716			100.33714			0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.37869			100.35747			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		8.00605		100.00000	7.98666			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		8.52943		100.00000	8.50877			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.39064			100.36874			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		8.84345		100.00000	8.82202			0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.39303			100.37100			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		9.10513		100.00000	9.08307			0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.45970			100.43393			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		12.29768		100.00000	12.26789			0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.60602			100.57205			0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		15.80425		100.00000	15.76597			0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		13.31328		100.00000	13.28104			0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		99.88829			99.86967			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSP171	On 23/07/2015	Spot Bond	0.00000	99.63430			99.61601			0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	99.37246			99.35401			0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	99.10343			99.08475			0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	98.83824			98.81951			0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	104.16920			104.13060			0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	102.97571			102.93756			0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	97.78415			97.76537			0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	97.29554			97.27701			0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	96.98100			96.96213			0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	96.28389			96.26550			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	96.05830			96.04005			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	95.71759			95.69897			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	95.40081			95.38196			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000	95.03827			95.01904			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000	94.76909			94.74986			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000	97.60456			97.58642			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000	94.01333			93.99427			0	0.00
TSP191	On 26/05/2016	Spot Bond	0.00000	93.68652			93.66727			0	0.00
TSP192	On 09/06/2016	Spot Bond	0.00000	93.34257			93.32310			0	0.00
TSP193	On 23/06/2016	Spot Bond	0.00000	99.84558			99.86488			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.37730		100.00000	14.34247			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	102.81315			102.79452			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000	100.20050			100.18206			0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000	101.44424			101.42641			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC093	On 13/07/2015	Spot Bond	0.00000		101.40858			101.39075			0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000		101.37292			101.35509			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000		101.37174			101.35285			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000		101.31943			101.30160			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000		101.26769			101.24984			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000		100.98034			100.96159			0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000		100.82863			100.81062			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000		100.69719			100.67932			0	0.00
TWC101	On 26/08/2015	Spot Bond	0.00000		100.55910			100.54107			0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000		100.66651			100.64849			0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000		100.69912			100.68049			0	0.00
TWC104	On 16/07/2015	Spot Bond	0.00000		100.19227			100.17479			0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		101.56875			101.54889			0	0.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000		100.61856			100.59860			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		101.44105			101.42281			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000		100.56930			100.55093			0	0.00
UG21	On 02/03/2021	Spot Bond	9.33500		109.45156		9.41500	109.06610			0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		7.79022		100.00000	7.77463			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		7.84482		100.00000	7.81121			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.61040		100.00000	7.59517			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		7.75574		100.00000	7.72251			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		103.09377			103.07419			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
VKC07	On 04/09/2015	Spot Bond	0.00000		101.04984			101.03003			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		85.28037		100.00000	85.08159			0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		101.94201			101.92219			0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.15824			100.13843			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		101.69716			101.16194			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		101.69874			101.16351			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.12737			100.01065			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.12956			100.01236			0.00	0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		101.67901			101.14407			0.00	0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000		100.52407			100.50293			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.31425		100.00000	7.29960			0.00	0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000		7.51358		100.00000	7.48139			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.13443		100.00000	7.12015			0.00	0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000		7.42450		100.00000	7.39269			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00033		100.00000	0.00033			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.11500		105.79184		7.17000	105.72224			0.00	17,800,000,000	2,400,000,000.00
WS05	On 01/08/2018	Spot Bond	1.19000		245.89036		1.19000	245.81222			0.00	0	830,700,000.00
WSP2	On 28/05/2017	Spot Bond	7.71500		103.10074		7.80000	102.92942			0.00	28,800,000,000	11,900,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.11000		103.79335		8.19000	103.50324			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.42000		103.15671		8.50500	102.79353			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.63500		102.52604		8.71500	102.13534			0.00	5,400,000,000	0.00
Z014	On 30/06/2015	Spot Bond	5.81000		99.95227		5.81000	99.96817			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.83000		98.30421		5.85500	98.28157			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.91000		99.96763		5.91000	99.98381			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	
Z083	On 30/09/2019	Spot Bond	7.50000	73.17484		7.58000	72.92119			0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000	77.00422		100.00000	76.84211			0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000	43.03438		100.00000	42.95274			0	0.00	
Total for j-Bonds :										0.00	11,104,689,600	146 395 100 300.00
Grand Total:										0.00	11,104,779,256	146 398 328 058.00