



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 13/07/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 13/07/2015	Any day expiry		12.48150	12.48150		12.43900	12.43900		14.11	4,916	0.00
\$ / R	On 20/07/2015	Any day expiry		12.47170	12.47170		12.44960	12.44960		12.51	0	2,491.00
\$ / R	On 23/07/2015	Any day expiry		12.47800	12.47800		12.45580	12.45580		13.19	0	0.00
\$ / R	On 23/07/2015	Any day expiry	12.50	98.09140	0.09809		106.65380	0.10665	98.091	13.19	0	10,000.00
\$ / R	On 24/07/2015	Any day expiry		12.48010	12.48010		12.52050	12.52050		13.33	2,424	2,424.00
\$ / R	On 29/07/2015	Any day expiry		12.49090	12.49090		12.46880	12.46880		13.15	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	0.00860	0.00001		0.02230	0.00002	0.009	18.42	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	0.26840	0.00027		0.56210	0.00056	0.268	18.82	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	64.29400	0.06429		71.61900	0.07162	64.294	14.15	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	24.49950	0.02450		30.32750	0.03033	24.499	15.38	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	503.59950	0.50360		531.52750	0.53153	503.599	15.38	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	0.07710	0.00008		0.16860	0.00017	0.077	35.63	0	300.00
\$ / R	On 12/08/2015	Any day expiry		12.52100	12.52100		12.49910	12.49910		12.93	0	750.00
\$ / R	On 25/08/2015	Any day expiry		12.54910	12.54910		12.52710	12.52710		13.09	17	56.00
\$ / R	On 26/08/2015	Any day expiry		12.55120	12.55120		12.52920	12.52920		13.11	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	77.37360	0.07737		81.67230	0.08167	77.374	15.17	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	636.17360	0.63617		662.47230	0.66247	636.174	15.17	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry		12.55340	12.55340		12.53140	12.53140		13.13	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 27/08/2015	Any day expiry	10.80	Put	0.65460		0.00065		0.87040	0.00087	0.655	15.79	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	1.87780		0.00188		2.18470	0.00218	1.878	14.36	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	104.58870		0.10459		108.98540	0.10899	104.589	14.65	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.02120		0.00002		0.03260	0.00003	0.021	20.72	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.56200		12.56200		12.54000	12.54000		13.17	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.58360		12.58360		12.56150	12.56150		13.19	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.59230		12.59230		12.57010	12.57010		13.18	0.00	20,067	560,321.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.98990		0.00099		1.24530	0.00125	0.990	16.05	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,993.38860		1.99339	1,971.46740	1.97147	1,993.389	15.90	0.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	2.72610		0.00273		3.37040	0.00337	2.726	14.45	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,595.16330		1.59516	1,573.63680	1.57364	1,595.163	14.38	0.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	2.86330		0.00286		3.53680	0.00354	2.863	14.38	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,426.66400		1.42666	1,405.44560	1.40545	1,426.664	13.73	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	4.70400		0.00470		5.75310	0.00575	4.704	13.62	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	5.20090		0.00520		6.34720	0.00635	5.201	13.47	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	5.89950		0.00590		7.18000	0.00718	5.900	13.28	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	11.76700		0.01177		14.80720	0.01481	11.767	12.85	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	13.51610		0.01352		16.91830	0.01692	13.516	12.80	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	16.57220		0.01657		20.57890	0.02058	16.572	12.72	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,008.87220		1.00887	990.67890	0.99068	1,008.872	12.72	0.00	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	17.71870		0.01772		21.94370	0.02194	17.719	12.70	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	27.01150		0.02701		32.86940	0.03287	27.012	12.53	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	31.57620		0.03158		38.16280	0.03816	31.576	12.46	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	651.06480		0.65106	640.65020	0.64065	651.065	12.34	0.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	58.76480		0.05876		70.55020	0.07055	58.765	12.34	0.00	0	46,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	619.40410		0.61940	609.84100	0.60984	619.404	12.39	0.00	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	588.55510		0.58856	579.84640	0.57985	588.555	12.45	0.00	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	573.44650		0.57345	565.16180	0.56516	573.447	12.48	0.00	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	81.14650		0.08115	95.06180	0.09506	81.146	12.48	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	551.18810		0.55119	543.53610	0.54354	551.188	12.52	0.00	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	501.19750		0.50120	494.99300	0.49499	501.198	12.62	0.00	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	480.62860		0.48063	475.02830	0.47503	480.629	12.66	0.00	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.30	Put	142.39540		0.14240	160.34730	0.16035	142.395	12.76	0.00	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.40	Put	181.87300		0.18187	201.59190	0.20159	181.873	12.90	0.00	0.00	0	4,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	351.66160		0.35166	349.82470	0.34982	351.662	12.95	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	217.81910		0.21782	238.78530	0.23879	217.819	13.01	0.00	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	319.70970		0.31971	318.76440	0.31876	319.710	13.04	0.00	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	271.23250		0.27123	273.52040	0.27352	271.233	13.18	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	263.06340		0.26306	265.52870	0.26553	263.063	13.24	0.00	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	243.62950		0.24363	246.48880	0.24649	243.630	13.41	0.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	215.33090		0.21533	218.66670	0.21867	215.331	13.68	0.00	0.00	0	650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	170.64240		0.17064	174.44270	0.17444	170.642	14.19	0.00	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	553.83820		0.55384	579.91030	0.57991	553.838	14.53	0.00	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	146.13820		0.14614	150.01030	0.15001	146.138	14.53	0.00	0.00	0	4,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	133.19800		0.13320	137.04570	0.13705	133.198	14.73	0.00	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	131.15920		0.13116	134.99960	0.13500	131.159	14.76	0.00	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	125.23770		0.12524	129.04840	0.12905	125.238	14.86	0.00	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	115.98520		0.11599	119.72730	0.11973	115.985	15.03	0.00	0.00	0	2,310.00

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	13.25	Put	757.28980	0.75729	783.40180	0.78340	757.290	15.37	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	95.36970	0.09537	99.21980	0.09922	95.370	15.48	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	80.42030	0.08042	83.98240	0.08398	80.420	15.94	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	36.46120	0.03646	38.48960	0.03849	36.461	18.17	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	25.24860	0.02525	26.86780	0.02687	25.249	19.21	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	21.24730	0.02125	22.68710	0.02269	21.247	19.72	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	18.40800	0.01841	19.70630	0.01971	18.408	20.17	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.62270	12.62270	12.60060	12.60060		13.45	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	3.05660	0.00306	3.74390	0.00374	3.057	14.87	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	6.93130	0.00693	8.41500	0.00842	6.931	13.73	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	12.48700	0.01249	15.66600	0.01567	12.487	12.92	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	129.85530	0.12986	133.26250	0.13326	129.855	15.44	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	54.96570	0.05497	57.39450	0.05739	54.966	17.97	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	9.41230	0.00941	10.18940	0.01019	9.412	28.37	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.62700	12.62700	12.60490	12.60490		13.50	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.68870	12.68870	12.66680	12.66680		13.76	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	6.98100	0.00698	8.28690	0.00829	6.981	14.57	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	14.41310	0.01441	16.89960	0.01690	14.413	13.68	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	151.17780	0.15118	154.45560	0.15446	151.178	16.30	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	20.61250	0.02061	21.55110	0.02155	20.613	27.46	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.75130	12.75130	12.72950	12.72950		13.92	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	11.88760	0.01189	13.25490	0.01325	11.888	14.49	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	22.64060	0.02264	25.49670	0.02550	22.641	13.72	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	164.78800	0.16479	168.01160	0.16801	164.788	16.98	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	26.84440	0.02684	28.03870	0.02804	26.844	27.10	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.78040	12.78040	12.75850	12.75850		14.03	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.78710	12.78710	12.76530	12.76530		14.04	0.00	2,070	137,651.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,856.16710	1.85617	1,836.88090	1.83688	1,856.167	14.09	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	19.06710	0.01907	21.58090	0.02158	19.067	14.09	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,807.93280	1.80793	1,788.84470	1.78884	1,807.933	13.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,616.64960	1.61665	1,598.49110	1.59849	1,616.650	13.59	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,428.68990	1.42869	1,411.70940	1.41171	1,428.690	13.19	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	60.60200	0.06060	67.00180	0.06700	60.602	12.96	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	61.84990	0.06185	68.34590	0.06835	61.850	12.95	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	81.59800	0.08160	89.51230	0.08951	81.598	12.90	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	89.75010	0.08975	98.20460	0.09820	89.750	12.88	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	107.96060	0.10796	117.54450	0.11754	107.961	12.84	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	128.89890	0.12890	139.66290	0.13966	128.899	12.81	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	839.88340	0.83988	830.08280	0.83008	839.883	12.77	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	803.00960	0.80301	796.85200	0.79685	803.010	12.75	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	796.35330	0.79635	790.32680	0.79033	796.353	12.77	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	176.06660	0.17607	192.09680	0.19210	176.067	12.81	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	770.14480	0.77014	764.62790	0.76463	770.145	12.85	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	336.63870	0.33664	356.72850	0.35673	336.639	13.56	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	558.74520	0.55875	557.12080	0.55712	558.745	13.58	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	553.79040	0.55379	552.25050	0.55225	553.790	13.60	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	543.99950	0.54400	542.62210	0.54262	543.999	13.64	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	417.03820	0.41704	418.73750	0.41874	417.038	14.31	0.00	0	15,000.00

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	13.00	Call	383.03840	0.38304	385.17730	0.38518	383.038	14.58	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	352.05260	0.35205	354.53100	0.35453	352.053	14.84	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	323.84280	0.32384	326.57930	0.32658	323.843	15.11	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	303.12000	0.30312	306.00870	0.30601	303.120	15.33	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	274.84630	0.27485	277.88770	0.27789	274.846	15.65	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	266.11740	0.26612	269.29110	0.26929	266.117	15.75	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	253.73030	0.25373	256.99010	0.25699	253.730	15.92	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	224.02000	0.22402	227.37670	0.22738	224.020	16.36	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	134.55350	0.13455	137.53560	0.13754	134.554	18.28	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	99.86490	0.09986	102.46470	0.10246	99.865	19.53	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	92.52330	0.09252	95.01020	0.09501	92.523	19.87	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	90.94100	0.09094	93.40270	0.09340	90.941	19.95	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	71.26090	0.07126	74.74400	0.07474	71.261	22.94	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.80950	12.80950	12.78760	12.78760		14.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	16.73900	0.01674	18.75570	0.01876	16.739	14.41	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	29.98310	0.02998	33.37080	0.03337	29.983	13.69	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	172.65230	0.17265	175.84780	0.17585	172.652	17.61	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	30.94810	0.03095	31.95880	0.03196	30.948	26.64	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			12.86090	12.86090	12.83910	12.83910		14.11	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			12.89250	12.89250	12.87060	12.87060		14.24	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	110.40090	0.11040	119.41630	0.11942	110.401	12.88	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	509.82180	0.50982	511.66130	0.51166	509.822	14.42	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	462.18130	0.46218	464.56910	0.46457	462.181	14.78	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	196.40650	0.19641	199.78190	0.19978	196.407	18.24	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.92850	12.92850	12.90660	12.90660		14.27	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	83.80200	0.08380	90.15130	0.09015	83.802	12.92	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	143.48150	0.14348	146.17320	0.14617	143.481	20.33	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.95780	12.95780	12.93580	12.93580		14.37	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	121.12460	0.12112	129.88490	0.12988	121.125	12.88	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	204.72750	0.20473	207.97040	0.20797	204.728	18.94	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			12.99160	12.99160	12.96950	12.96950		14.49	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.99840	12.99840	12.97630	12.97630		14.48	0.00	0	12,783.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	47.45470	0.04745	50.50360	0.05050	47.455	13.92	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	89.16400	0.08916	95.35450	0.09535	89.164	13.06	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	125.91470	0.12591	134.64390	0.13464	125.915	12.83	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	132.03010	0.13203	141.15590	0.14116	132.030	12.84	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	149.38900	0.14939	159.61360	0.15961	149.389	12.86	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	158.65790	0.15866	169.45210	0.16945	158.658	12.87	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	199.81910	0.19982	213.00660	0.21301	199.819	12.92	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	360.10970	0.36011	363.82190	0.36382	360.110	16.77	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	299.07230	0.29907	302.74720	0.30275	299.072	17.67	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	260.85140	0.26085	264.40920	0.26441	260.851	18.30	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	167.91770	0.16792	170.54170	0.17054	167.918	21.19	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	162.36080	0.16236	164.30640	0.16431	162.361	24.24	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	22.97240	0.02297	23.64350	0.02364	22.972	25.88	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.03220	13.03220	13.01000	13.01000		14.58	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	129.29680	0.12930	139.07110	0.13907	129.297	12.78	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	216.20570	0.21621	219.32150	0.21932	216.206	19.70	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		13.09590	13.09590		13.07410	13.07410		14.70	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	136.83140	0.13683	146.52280	0.14652	136.831	12.77	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	223.04320	0.22304	226.66720	0.22667	223.043	20.46	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry		13.16740	13.16740		13.14660	13.14660		14.86	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	148.96260	0.14896	156.67210	0.15667	148.963	12.92	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	251.25560	0.25126	253.54790	0.25355	251.256	21.88	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry		13.19050	13.19050		13.17010	13.17010		14.96	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	253.89940	0.25390	266.34330	0.26634	253.899	13.10	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	300.97830	0.30098	304.05560	0.30406	300.978	19.85	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry		13.19740	13.19740		13.17710	13.17710		14.97	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		13.20660	13.20660		13.18640	13.18640		14.97	0.00	0	5,470.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	243.28550	0.24329	254.89150	0.25489	243.285	13.07	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	371.54130	0.37154	374.79400	0.37479	371.541	18.75	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry		13.24120	13.24120		13.22160	13.22160		15.08	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	160.65330	0.16065	165.97570	0.16598	160.653	13.06	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	285.69450	0.28569	291.22200	0.29122	285.695	23.35	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry		13.30580	13.30580		13.28620	13.28620		15.22	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	168.73580	0.16874	175.72490	0.17572	168.736	13.11	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	320.23630	0.32024	324.90980	0.32491	320.236	24.87	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry		13.36920	13.36920		13.34900	13.34900		15.38	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	179.06060	0.17906	186.02870	0.18603	179.061	13.21	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	309.15180	0.30915	309.72130	0.30972	309.152	25.21	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		13.41990	13.41990		13.39930	13.39930		15.51	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry		13.43890	13.43890		13.41810	13.41810		15.62	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	189.78870	0.18979	195.48050	0.19548	189.789	13.31	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	291.21250	0.29121	283.37850	0.28338	291.213	25.09	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry		13.49810	13.49810		13.47670	13.47670		15.74	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	196.62070	0.19662	203.94070	0.20394	196.621	13.35	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	269.10200	0.26910	269.47530	0.26948	269.102	24.90	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry		13.56780	13.56780		13.54580	13.54580		15.83	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	202.74890	0.20275	210.19990	0.21020	202.749	13.35	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	244.99030	0.24499	245.17960	0.24518	244.990	24.68	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry		13.60160	13.60160		13.57930	13.57930		15.26	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		13.61220	13.61220		13.58980	13.58980		15.92	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	201.46080	0.20146	209.09730	0.20910	201.461	13.23	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	217.82320	0.21782	218.23050	0.21823	217.823	24.17	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future		12.59230	12.59230		12.57010	12.57010		13.18	0.00	25	844.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future		12.78710	12.78710		12.76530	12.76530		14.04	0.00	0	86.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future		12.99840	12.99840		12.97630	12.97630		14.48	0.00	0	84.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future		13.20660	13.20660		13.18640	13.18640		14.97	0.00	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future		19.54940	19.54940		19.48350	19.48350		11.39	0.00	481	27,392.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	26.47130	0.02647	33.58250	0.03358	26.471	12.86	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	31.85720	0.03186	41.72530	0.04173	31.857	12.28	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	48.54510	0.04855	67.03530	0.06704	48.545	11.03	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	113.79670	0.11380	112.86050	0.11286	113.797	13.05	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	19.84040	19.84040		19.77420	19.77420		12.08	0.00	250	2,758.00
£ / R	On 11/12/2015	17.87 Put	Foreign Exchange Future	48.17870	0.04818		53.80370	0.05380	48.179	11.43	0.00	0	830.00
£ / R	On 11/12/2015	20.33 Call	Foreign Exchange Future	442.47240	0.44247		436.96300	0.43696	442.472	12.78	0.00	0	8,250.00
£ / R	On 11/12/2015	20.77 Call	Foreign Exchange Future	330.56000	0.33056		327.84470	0.32784	330.560	13.43	0.00	0	18,900.00
£ / R	On 14/03/2016		Foreign Exchange Future	20.15960	20.15960		20.09230	20.09230		12.54	0.00	10	585.00
£ / R	On 13/06/2016		Foreign Exchange Future	20.47610	20.47610		20.41070	20.41070		12.87	0.00	0	0.00
¥ / R	On 14/09/2015		Foreign Exchange Future	0.10207	0.10207		0.10254	0.10254		13.12	0.00	0	24.00
¥ / R	On 11/12/2015		Foreign Exchange Future	0.10381	0.10381		0.10429	0.10429		13.55	0.00	0	4,298.00
¥ / R	On 14/03/2016		Foreign Exchange Future	0.10579	0.10579		0.10627	0.10627		13.71	0.00	0	0.00
€ / R	On 14/09/2015		Foreign Exchange Future	13.88490	13.88490		14.05240	14.05240		12.02	0.00	1,169	33,527.00
€ / R	On 14/09/2015	12.26 Put	Foreign Exchange Future	3.02660	0.00303		2.81770	0.00282	3.027	13.30	0.00	0	26,000.00
€ / R	On 14/09/2015	12.70 Put	Foreign Exchange Future	10.33680	0.01034		7.77280	0.00777	10.337	12.14	0.00	0	7,900.00
€ / R	On 14/09/2015	12.90 Put	Foreign Exchange Future	19.82160	0.01982		14.85860	0.01486	19.822	11.89	0.00	0	7,500.00
€ / R	On 14/09/2015	12.92 Put	Foreign Exchange Future	21.10210	0.02110		15.81470	0.01581	21.102	11.86	0.00	0	9,000.00
€ / R	On 14/09/2015	13.00 Put	Foreign Exchange Future	26.97760	0.02698		20.20820	0.02021	26.978	11.76	0.00	0	10,700.00
€ / R	On 14/09/2015	14.38 Call	Foreign Exchange Future	123.91930	0.12392		178.70010	0.17870	123.919	13.27	0.00	0	6,000.00
€ / R	On 14/09/2015	14.60 Call	Foreign Exchange Future	86.30300	0.08630		127.09260	0.12709	86.303	13.84	0.00	0	26,000.00
€ / R	On 14/09/2015	14.90 Call	Foreign Exchange Future	54.94150	0.05494		80.90950	0.08091	54.941	14.78	0.00	0	7,500.00
€ / R	On 21/09/2015		Any day expiry	13.90320	13.90320		14.07090	14.07090		12.11	0.00	0	0.00
€ / R	On 21/09/2015	14.85 Call	Any day expiry	72.20740	0.07221		102.69120	0.10269	72.207	14.60	0.00	0	1,000.00
€ / R	On 21/09/2015	14.85 Put	Any day expiry	1,019.00740	1.01901		881.79120	0.88179	1,019.007	14.60	0.00	0	1,000.00
€ / R	On 26/10/2015		Any day expiry	13.99550	13.99550		14.16480	14.16480		12.53	0.00	0	0.00
€ / R	On 26/10/2015	14.92 Call	Any day expiry	133.50030	0.13350		172.86830	0.17287	133.500	14.67	0.00	0	1,000.00
€ / R	On 26/10/2015	14.92 Put	Any day expiry	1,058.00030	1.05800		928.06830	0.92807	1,058.000	14.67	0.00	0	1,000.00
€ / R	On 11/12/2015		Foreign Exchange Future	14.12010	14.12010		14.29090	14.29090		12.82	0.00	10	32,823.00
€ / R	On 11/12/2015	13.05 Put	Foreign Exchange Future	85.86030	0.08586		70.67050	0.07067	85.860	12.10	0.00	0	6,682.00
€ / R	On 11/12/2015	13.90 Put	Foreign Exchange Future	349.66140	0.34966		288.84050	0.28884	349.661	12.55	0.00	0	6,076.00
€ / R	On 11/12/2015	16.50 Call	Foreign Exchange Future	74.69770	0.07470		91.07470	0.09107	74.698	18.11	0.00	0	6,682.00
€ / R	On 25/01/2016		Any day expiry	14.24470	14.24470		14.41690	14.41690		13.07	0.00	0	0.00
€ / R	On 25/01/2016	14.85 Call	Any day expiry	353.29050	0.35329		418.12280	0.41812	353.291	14.32	0.00	0	1,000.00
€ / R	On 25/01/2016	14.92 Call	Any day expiry	336.62240	0.33662		398.66740	0.39867	336.622	14.47	0.00	0	1,000.00
€ / R	On 14/03/2016		Foreign Exchange Future	14.38300	14.38300		14.55620	14.55620		13.40	0.00	0	3,000.00
€ / R	On 13/06/2016		Foreign Exchange Future	14.65010	14.65010		14.82690	14.82690		13.87	0.00	0	0.00
€ / R	On 13/06/2016	14.20 Put	Foreign Exchange Future	515.36060	0.51536		447.26670	0.44727	515.361	13.01	0.00	0	6,000.00
€ / R	On 13/06/2016	15.96 Call	Foreign Exchange Future	440.77310	0.44077		493.23450	0.49323	440.773	16.35	0.00	0	6,000.00
€ / R	On 19/09/2016		Foreign Exchange Future	14.91840	14.91840		15.09660	15.09660		14.45	0.00	0	0.00
AIR03/R157	On 09/03/2016		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 06/08/2015		Index Future	458.88600	458.88600		458.68200	458.68200			0.00	0	26.00
AL37	On 05/11/2015		Index Future	466.14900	466.14900		465.95300	465.95300			0.00	0	0.00
AL7T	On 06/08/2015		Index Future	541.09500	541.09500		540.96700	540.96700			0.00	0	1.00
AL7T	On 05/11/2015		Index Future	549.65900	549.65900		549.54300	549.54300			0.00	0	0.00
ALBI	On 06/08/2015		Index Future	493.56800	493.56800		493.42200	493.42200			0.00	0	507.00

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	501.38000		501.38000		501.24300	501.24300			0	103.00
ALBI	On 04/02/2016	Index Future	509.85500		509.85500		509.72300	509.72300			0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.27560		9.27560		9.29860	9.29860		11.63	0	2,592.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.37620		9.37620		9.39970	9.39970		12.92	0	8,511.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.48860		9.48860		9.51180	9.51180		13.09	0	1,850.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.60300		9.60300		9.62710	9.62710		12.97	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.85500		9.85500		9.87000	9.87000		12.30	1,436	1,400.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	9.99980		9.99980		10.01500	10.01500		12.27	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	161.38880		161.38880		153.33430	153.33430			0	24,000.00
CF CANDO CAGI	On 06/08/2015	Can-Do Future	74.44820		74.44820		71.62470	71.62470			0	10,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.28400		13.28400		13.41940	13.41940		12.47	0	1,582.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.53770		13.53770		13.67830	13.67830		13.42	0	7,188.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.01630		2.01630		2.01370	2.01370		12.50	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.03420		2.03420		2.03220	2.03220		13.19	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.86330		1.86330		1.88820	1.88820		13.72	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.89710		1.89710		1.92310	1.92310		12.80	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
EL28	On 06/08/2015	Bond Future	125.38848		125.38848		125.36670	125.36670			0	0.00
EL28	On 05/11/2015	Bond Future	125.80531		125.80531		125.78516	125.78516			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	9.79976		83.73248		9.80082	83.72491			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.89371		81.25818		9.89461	81.25185			0	0.00
ES33	On 04/02/2016	Bond Future	9.98135		82.63347		9.98222	82.62745			0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
GOVI	On 06/08/2015	GOVI		490.24700	490.24700		490.09100	490.09100			3	472.00
GOVI	On 05/11/2015	GOVI		498.00600	498.00600		497.86000	497.86000			0	28.00
GOVI	On 04/02/2016	GOVI		506.42400	506.42400		506.28200	506.28200			0	0.00
I2025	On 06/08/2015	Bond Future		121.91648	121.91648		121.89685	121.89685			0	38.00
I2025	On 05/11/2015	Bond Future		123.82680	123.82680		123.80888	123.80888			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		124.83689	124.83689		125.59677	125.59677			0	4,218.00
I2038	On 05/11/2015	Bond Future		126.79305	126.79305		127.56683	127.56683			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		122.97689	122.97689		122.95586	122.95586			0	5,722.00
I2046	On 05/11/2015	Bond Future		123.49768	123.49768		123.47844	123.47844			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		132.13962	132.13962		131.95737	131.95737			0	3,821.00
I2050	On 05/11/2015	Bond Future		134.20972	134.20972		134.02719	134.02719			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		228.70200	228.70200		228.56900	228.56900			0	1,077.00
IGOV	On 05/11/2015	Index Future		232.32100	232.32100		232.19200	232.19200			0	17.00
IGOV	On 04/02/2016	Index Future		236.24800	236.24800		236.12000	236.12000			0	0.00
ILBI	On 06/08/2015	Index Future		620.30700	620.30700		620.14400	620.14400			0	159.00
ILBI	On 05/11/2015	Index Future		630.38200	630.38200		630.22700	630.22700			0	0.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future		6.16000	93.84000		6.16000	93.84000			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.29000	93.71000		6.29000	93.71000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.31000	93.69000		6.31000	93.69000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.43000	93.57000		6.43000	93.57000			0	500.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.45000	93.55000		6.45000	93.55000			0	500.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.56000	93.44000		6.56000	93.44000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.71000	93.29000		6.71000	93.29000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.75000	93.25000		6.75000	93.25000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		6.99000	93.01000		6.99000	93.01000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.21000	92.79000		7.21000	92.79000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.51000	92.49000		7.51000	92.49000			0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.63000	92.37000		7.63000	92.37000			0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future		0.12100	0.12100		0.12270	0.12270			0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.12030	0.12030		0.12200	0.12200			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.11950	0.11950		0.12160	0.12160			0	0.00



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 14/09/2015	Foreign Exchange Future			0.05980		0.05980		0.05970	0.05970			0.00	0	27,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05580		0.05580		0.05570	0.05570			0.00	0	86,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05430		0.05430		0.05410	0.05410			0.00	0	0.00
NZ\$ / R	On 22/07/2015	Any day expiry			8.33240		8.33240		8.34630	8.34630		12.65	0.00	1,000	9,000.00
NZ\$ / R	On 22/07/2015	Any day expiry	8.39	Put	100.74710		0.10075		101.88220	0.10188	100.747	13.00	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.37250		8.37250		8.38620	8.38620		9.38	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.44570		8.44570		8.46000	8.46000		10.99	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.53020		8.53020		8.54460	8.54460		11.94	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.10270		1.10270		1.11790	1.11790			0.00	7,470	699.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.10420		1.10420		1.11950	1.11950			0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.10650		1.10650		1.12180	1.12180			0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.24164		117.92252		8.24239	117.91646		9.58	0.00	50	35,031.00
R186	On 06/08/2015	Bond Future	7.65	Call	46.38000		0.04638		62.38000	0.06238	46.380	9.15	0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.75	Call	95.17000		0.09517		120.45000	0.12045	95.170	9.20	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	7.85	Call	180.29000		0.18029		216.68000	0.21668	180.290	9.25	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	520.90000		0.52090		578.80000	0.57880	520.900	9.35	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	1,630.61000		1.63061	1,693.17000	1.69317	1,630.610	1,630.610	9.50	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	498.27000		0.49827		559.18000	0.55918	498.270	9.55	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	476.59000		0.47659		536.55000	0.53655	476.590	9.56	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	397.19000		0.39719		453.14000	0.45314	397.190	9.58	0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	313.42000		0.31342		363.98000	0.36398	313.420	9.61	0.00	0	7,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	160.75000		0.16075		196.81000	0.19681	160.750	9.69	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	43.95000		0.04395		60.12000	0.06012	43.950	9.83	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.30682		119.77011		8.30735	119.76592		9.47	0.00	0	500.00
R186	On 05/11/2015	Bond Future	7.73	Call	812.02000		0.81202		835.35000	0.83535	812.020	9.09	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.86	Call	1,090.49000		1.09049		1,116.63000	1.11663	1,090.490	9.15	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,870.57000		2.87057		2,905.13000	2.90513	2,870.570	9.33	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,744.14000		2.74414		2,778.78000	2.77878	2,744.140	9.35	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,690.99000		2.69099		2,721.32000	2.72132	2,690.990	9.40	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,349.73000		2.34973		2,384.25000	2.38425	2,349.730	9.40	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,997.97000		1.99797		2,031.89000	2.03189	1,997.970	9.45	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	8.85	Put	971.14000		0.97114		998.68000	0.99868	971.140	9.62	0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	719.61000		0.71961		743.77000	0.74377	719.610	9.69	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.35971		116.49845		8.36018	116.49480		9.28	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.40441		118.55437		8.40469	118.55225		9.28	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/08/2015	Bond Future			290.72325		290.72325		290.06934	290.06934			0.00	0	929.00
R197	On 05/11/2015	Bond Future			295.27817		295.27817		294.61894	294.61894			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R202	On 06/08/2015	Bond Future			235.47840		235.47840		235.43929	235.43929			0.00	0	52,787.00
R202	On 05/11/2015	Bond Future			239.16776		239.16776		239.13204	239.13204			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.08978		101.57525		8.09571	101.54262		7.35	0.00	0	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	2.45000		0.00245		4.40000	0.00440	2.450	7.75	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.16644		99.24418		8.17232	99.21275		7.58	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.23142		100.92347		8.23749	100.89199		7.28	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.16710		105.42175		7.17869	105.39929		2.40	0.00	0	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	6.19000		0.00619		9.54000	0.00954	6.190	2.45	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.27579		102.90858		7.28805	102.88751		2.11	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.35167		104.65016		7.36565	104.62926		1.58	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/08/2015	Bond Future			8.68758		94.65378		8.68841	94.64729			0.00	0	9,953.00
R2030	On 05/11/2015	Bond Future			8.75301		96.13710		8.75366	96.13210			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.78194		98.39596		8.78271	98.38951			0.00	0	1,678.00
R2032	On 05/11/2015	Bond Future			8.84827		95.78343		8.84887	95.77848			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.90498		97.40477		8.90554	97.40021			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/08/2015	Bond Future			8.90623		96.41295		8.90701	96.40576			0.00	0	39,628.00
R2037	On 05/11/2015	Bond Future			8.96816		97.92383		8.96878	97.91819			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			9.02260		95.32343		9.02319	95.31813			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.50825		102.55765		7.52988	102.49391		3.67	0.00	0	15,357.00
R204	On 06/08/2015	Bond Future	8.41	Put	1.31000		0.00131		2.68000	0.00268	1.310	3.83	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.60605		104.16451		7.62901	104.10150		3.49	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.67864		101.89017		7.70366	101.82659		3.04	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.94001		98.33040		8.94075	98.32294			0.00	0	13,321.00
R2044	On 05/11/2015	Bond Future			8.99839		99.87130		8.99898	99.86542			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			9.04970		97.17854		9.05025	97.17311			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.92904		102.02593		8.92972	102.01888			0.00	0	41,313.00
R2048	On 05/11/2015	Bond Future			8.98841		99.19578		8.98894	99.19035			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			9.04127		100.87433		9.04176	100.86936			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R207	On 06/08/2015	Bond Future			7.71409		98.83091		7.72018	98.80867		4.85	0.00	0	35,679.00
R207	On 06/08/2015	Bond Future	7.46	Call	148.24000		0.14824		164.79000	0.16479	148.240	4.69	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.79984		100.37937		7.80586	100.35848		4.65	0.00	0	1,383.00
R207	On 05/11/2015	Bond Future	7.43	Call	497.32000		0.49732		502.41000	0.50241	497.320	4.49	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	579.91000		0.57991		584.84000	0.58484	579.910	4.51	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.86755		98.43573		7.87387	98.41497		4.28	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	473.27000		0.47327		474.97000	0.47497	473.270	4.09	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	717.94000		0.71794		718.89000	0.71889	717.940	4.15	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.92567		100.17275		7.93203	100.15303		4.28	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,006.79000		1.00679		1,006.40000	1.00640	1,006.790	4.16	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			7.86725		97.45164		7.87327	97.42549		5.97	0.00	0	37,517.00
R208	On 06/08/2015	Bond Future	8.85	Put	1.64000		0.00164		3.00000	0.00300	1.640	6.30	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.94713		95.57960		7.95310	95.55465		5.98	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	471.35000		0.47135		490.65000	0.49065	471.350	6.05	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.00991		97.19723		8.01610	97.17238		5.61	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			8.83948		77.89713		8.84017	77.89187		14.57	0.00	0	28,380.00
R209	On 06/08/2015	Bond Future	8.71	Call	720.80000		0.72080		784.83000	0.78483	720.800	14.36	0.00	0	640.00
R209	On 06/08/2015	Bond Future	9.90	Put	4.85000		0.00485		8.12000	0.00812	4.850	15.36	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.89833		75.97049		8.89887	75.96642		15.18	0.00	0	29.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,714.76000		1.71476		1,748.05000	1.74805	1,714.760	15.29	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,478.75000		1.47875		1,510.78000	1.51078	1,478.750	15.35	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.94858		77.25636		8.94908	77.25262		15.12	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			179.74011		179.74011		179.71090	179.71090			0.00	0	1,207.00
R210	On 05/11/2015	Bond Future			180.42496		180.42496		180.39845	180.39845			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			134.23373		134.23373		134.17438	134.17438			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.33696		136.33696		136.27896	136.27896			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R212	On 06/08/2015	Bond Future	139.53580		139.53580		139.47123	139.47123			0	1,045.00
R212	On 05/11/2015	Bond Future	141.72217		141.72217		141.65895	141.65895			0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R213	On 06/08/2015	Bond Future	8.71093		88.70581		8.71671	88.66217		12.49	0	17,330.00
R213	On 05/11/2015	Bond Future	8.77620		86.55273		8.78196	86.50985		12.98	0	0.00
R213	On 04/02/2016	Bond Future	8.83381		88.01728		8.83969	87.97411		12.86	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R214	On 06/08/2015	Bond Future	8.86351		79.14990		8.86417	79.14456		15.29	0	21,939.00
R214	On 05/11/2015	Bond Future	8.92117		77.10007		8.92167	77.09607		15.91	0	487.00
R214	On 04/02/2016	Bond Future	8.97221		78.40476		8.97268	78.40104		15.89	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future	22,153.89000		22,153.89000		22,242.74000	22,242.74000			0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.67260		4.67260		4.63710	4.63710		13.84	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.63400		4.63400		4.59950	4.59950		13.34	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.56690		1.56690		1.57310	1.57310			0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.51890		1.51890		1.52450	1.52450			0	0.00

**Total for Derivatives :** 0.00 41,398 3 232 961.00

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		100.31319			100.29463			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.46631			100.44532			0	0.00
AA05	On 22/03/2019	Spot Bond	9.14000		103.29697		9.16000	103.21027			0	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.01897			99.99985			0	0.00
AA07	On 15/04/2021	Spot Bond	9.31000		103.14601		9.31500	103.09836			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		109.77300		10.00000	109.74400			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		101.18292			101.16056			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		99.98080			99.95726			0	0.00
AB013	On 21/11/2018	Spot Bond	9.53000		97.77168		9.55000	97.69190			0	310,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AB014U	On 19/11/2024	Spot Bond	100.00000		10.83777		100.00000	10.81152			0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		101.64895		10.84000	101.61979			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.12267		100.00000	10.10263			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		102.06747			102.04500			0	0.00
AB09	On 03/05/2017	Spot Bond	8.73000		104.57057		8.74000	104.52965			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		110.90200		10.00000	110.87300			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.28000		276.65937		2.31000	275.99060			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.93354			100.91434			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.82193			100.80103			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.63102			100.60909			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.64657			100.62410			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.05143			100.03135			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		99.97507			99.95524			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		99.66180			99.64143			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		101.32022			101.29931			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		101.35437			101.33291			0	0.00
ABN05	On 18/04/2021	Spot Bond	2.02000		177.03932		2.05000	176.70027			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		177.54294		2.17000	177.48206			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		189.86272		1.82000	189.79941			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.12625		82.00195		8.13625	81.96513			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.12625		82.00195		8.13625	81.96513			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.28000			100.26000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.52531			100.50323			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		99.56000			99.54000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN42	On 16/11/2015	Spot Bond		0.00000	98.65000			98.63000			0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	98.13000			98.12000			0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	96.74000			96.72000			0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	97.08000			97.04000			0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.19836			100.17849			0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.01019			100.03691			0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	95.72000			95.68000			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	95.01000			94.97000			0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	94.72000			94.68000			0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	94.46000			94.42000			0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.33359			100.31366			0	0.00
ABN56	On 15/09/2015	Spot Bond		6.80500	105.54962		6.80500	105.53016			0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	99.99982			99.97971			0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	92.71000			92.71000			0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	92.49000			92.49000			0	0.00
ABN61	On 31/01/2025	Spot Bond		2.55000	112.97645		2.55000	112.93645			0	0.00
ABN62	On 31/03/2028	Spot Bond		2.44000	165.22515		2.44000	165.16728			0	0.00
ABN63	On 07/12/2033	Spot Bond		2.45400	215.49894		2.45400	215.42340			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	91.20000			91.16000			0	0.00
ABN67	On 28/02/2023	Spot Bond		9.67500	92.67295		9.68000	92.62437			0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	101.95000			101.95000			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ABN70	On 28/03/2017	Spot Bond			0.00000	103.49000			103.44000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond			0.00000	63.01000			61.48000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond			0.00000	101.42276			101.39924			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond			0.00000	98.99000			99.02000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond			0.00000	108.28000			107.72500			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	106.65422		9.63000	106.62681			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond			0.00000	102.65000			102.68000			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			9.62500	106.68984		9.62500	106.66244			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond			9.01500	92.01946		9.02000	91.97670			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond			0.00000	97.92000			97.92000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond			0.00000	108.03000			108.02000			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			9.72000	106.01575		9.72000	105.98826			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond			0.00000	92.86000			94.12000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond			0.00000	100.77162			100.74944			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond			0.00000	101.70485			101.68221			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond			8.28000	106.99108		8.29000	106.94336			0.00	0	1,423,100,000.00
ABS11	On 09/04/2021	Spot Bond			9.49000	102.23712		9.49500	102.18952			0.00	0	500,000,000.00
ABS12	On 14/05/2020	Spot Bond			9.26500	101.54261		9.27000	101.49848			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
ABS13	On 14/05/2022	Spot Bond	9.72000	101.40971	9.72500	101.35904	0.00	0	0.00			
ABS6	On 01/06/2020	Spot Bond	9.17500	97.22556	9.18000	97.18286	0.00	0	4,419,600,000.00			
ABS7	On 11/09/2026	Spot Bond	9.82000	96.19245	9.82000	96.16740	0.00	0	1,460,000,000.00			
ABS9	On 17/03/2016	Spot Bond	7.53000	104.24410	7.54000	104.21662	0.00	0	21,076,730,000.00			
ABSI2	On 07/12/2023	Spot Bond	2.09000	280.32176	2.12000	279.64409	0.00	0				
ABSI3	On 31/01/2017	Spot Bond	1.30000	134.17887	1.32000	134.09578	0.00	2,000,000,000	1,000,000,000.00			
ABSI4	On 31/01/2022	Spot Bond	2.12500	136.60169	2.13000	136.51458	0.00	0				
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.01026	100.00000	0.01024	0.00	0				
ACL028	On 15/09/2015	Spot Bond	10.96500	104.82901	10.96500	104.79809	0.00	0				
ACL029	On 20/08/2015	Spot Bond	0.00000	101.58577		101.55785	0.00	0				
ACL02U	On 20/03/2018	Spot Bond	100.00000	9.14908	100.00000	9.12692	0.00	0				
ACL033	On 20/08/2015	Spot Bond	0.00000	101.62443		101.59582	0.00	0				
ACL036	On 20/08/2015	Spot Bond	0.00000	102.17236		102.13396	0.00	0				
ACL03U	On 20/03/2016	Spot Bond	100.00000	54.53277	100.00000	54.40066	0.00	0				
ACL042	On 20/08/2015	Spot Bond	0.00000	101.54710		101.51987	0.00	0				
ACL047	On 22/10/2018	Spot Bond	0.00000	74.74331		74.85361	0.00	0				
ACL04U	On 20/06/2016	Spot Bond	100.00000	54.53277	100.00000	54.40066	0.00	0				
ACL073	On 20/09/2015	Spot Bond	0.00000	98.68829		98.66842	0.00	0				
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0				
ACL076	On 20/09/2015	Spot Bond	0.00000	100.57526		100.55110	0.00	0				
ACL077	On 20/09/2015	Spot Bond	0.00000	100.62894		100.60253	0.00	0				
ACL078	On 20/09/2015	Spot Bond	0.00000	100.55131		100.52815	0.00	0				
ACL080	On 20/09/2015	Spot Bond	0.00000	100.56749		100.54366	0.00	0				



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACL081	On 20/09/2015	Spot Bond	0.00000		100.57461			100.55048			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		103.98771			103.96271			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		103.98771			103.96271			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		104.01044			103.98528			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		104.01044			103.98528			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		103.96499			103.94013			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		97.07044			97.05178			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.90200		10.00000	110.87300			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.44251			100.42015			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.55781			100.53438			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.57374			100.54963			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		100.58016			100.55578			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		100.56723			100.54340			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		100.53837			100.51576			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.47500		102.58184		9.48000	102.53761			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		91.33449			91.31443			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		193.21311			192.48658			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		193.28039			192.55188			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		100.55121			100.52806			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		101.47548			101.45309			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.98487			100.96240			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
ACL138		On 20/09/2021	Spot Bond	0.00000	101.47510			101.45273			0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.35294			100.33022			0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	104.30504			104.28097			0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.90200		10.00000	110.87300			0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.77380			100.75006			0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	101.47339			101.45280			0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.55318			100.52994			0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.38334			101.36187			0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.54174			100.51899			0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.51903			100.49723			0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.25085		10.23000	103.22287			0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.50724			100.48593			0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	114.49075			112.89133			0	0.00
ACL167		On 20/06/2019	Spot Bond	9.60500	101.30814		9.62500	101.21769			0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.53972			100.51705			0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	119.45441		1.75000	119.41478			0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.51919			100.49719			0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.53514			100.51247			0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.50322			100.48190			0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.58512			100.56131			0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.83203			101.81136			0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.49747			100.47639			0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.34741			101.32603			0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL185	On 20/09/2022	Spot Bond		0.00000	100.53196			100.50942			0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.52831			100.50611			0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.55566			100.53231			0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.56407			100.54037			0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.59594			100.57656			0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.78100			100.76145			0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.56610			100.54232			0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.56610			100.54232			0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.58611			100.56129			0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.52238			100.50025			0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.59801			100.57290			0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	102.06136			102.03888			0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.58611			100.56129			0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	98.46426			98.44479			0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.57712			100.55288			0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.56065			100.53690			0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	139.89773			139.44040			0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	140.90915			140.44800			0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.49044			100.46964			0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.48595			100.46535			0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	101.12111			101.10145			0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.49811			100.47700			0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	99.62079			99.59832			0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.51919			100.49719			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL215	On 20/09/2018	Spot Bond	0.00000		100.49108			100.47025			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.49044			100.46964			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.54541			100.52250			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000		101.50433			101.48005			0	0.00
ACL219	On 26/01/2021	Spot Bond	0.00000		99.74754			100.63975			0	0.00
ACL220	On 26/01/2021	Spot Bond	0.00000		99.75173			100.62907			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.88054			100.85661			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		101.77510			101.75194			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		101.72282			101.70035			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		101.20127			101.17714			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		37.80931	100.00000	37.71772				0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.70236	100.00000	13.66917				0	0.00
AFS2U	On 02/07/2020	Spot Bond	100.00000		1.49093	100.00000	1.48732				0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		101.13516			101.11451			0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		101.24846						0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		101.32391						0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		99.92250			99.90290			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		99.91445			99.89283			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		99.90374			99.87945			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		99.91789			99.89739			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.06500		100.50470	8.07500	100.47581				0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		99.89481			99.86855			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		99.87786			99.84738			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AHL01U	On 15/04/2020	Spot Bond	100.00000		38.83471		100.00000	34.91348			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		9.99222		100.00000	9.07814			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.12500		101.18025		9.14500	101.09515			0	2,898,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.72000		112.96086		9.72000	112.93157			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.55000		105.84591		7.56000	105.81821			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.41500		100.20852		9.42000	100.15403			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.86920		100.00000	13.83850			0	0.00
AIR05	On 29/05/2030	Spot Bond	10.09000		100.59512		10.09500	100.53032			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.69000		169.30388		2.69000	169.24344			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.84070			100.81925			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.43181			100.40999			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.46412			100.44066			0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.52226			100.50322			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		101.38068			101.35199			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.51252			100.49271			0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.51903			100.49723			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.73900			100.71038			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.24379			101.22687			0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		94.31000			94.12000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN017	On 09/03/2016	Spot Bond	0.00000		100.98906			100.97218			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		113.94338			113.94338			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.70400		234.27861		2.70400	234.19486			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		113.78483			113.76234			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		99.18257			99.15890			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		110.10672			106.94471			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		113.35316			112.82229			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		101.45833			101.43579			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.71900		207.73061		2.71900	207.65629			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		100.46228			100.44267			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		100.45233			100.43159			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.01056			100.03715			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		99.99991			99.98029			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		99.87177			99.85012			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		101.79864			101.77608			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		101.72244			101.70008			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		98.48812			98.48665			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ASN063	On 13/11/2015	Spot Bond	0.00000		100.01841			100.01856			0.00	0	0.00
ASN064	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN066	On 01/06/2018	Spot Bond	0.00000		100.89308			100.87198			0.00	0	0.00
ASN068	On 15/06/2018	Spot Bond	0.00000		100.63711			100.61641			0.00	0	0.00
ASN069	On 07/02/2020	Spot Bond	0.00000		100.66907			100.64723			0.00	0	0.00
ASN070	On 12/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN072	On 30/06/2016	Spot Bond	0.00000		100.63464			100.61737			0.00	0	0.00
ASN073	On 20/07/2018	Spot Bond	0.00000		91.41483			89.58930			0.00	0	0.00
ASN074	On 02/07/2016	Spot Bond	0.00000		100.27038			100.25095			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		37.46190		100.00000	37.37899			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		21.61906		100.00000	21.56669			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		21.71127		100.00000	21.65868			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		21.29632		100.00000	21.24473			0.00	0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		29.87729		100.00000	29.80492			0.00	0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		40.23157		100.00000	40.13411			0.00	0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		16.61935		100.00000	16.57909			0.00	0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		39.51272		100.00000	39.41700			0.00	0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		57.14797		100.00000	57.00953			0.00	0	0.00
ASN75U	On 20/09/2020	Spot Bond	100.00000		1.02658		100.00000	1.02248			0.00	10,000,000,000	10,000,000,000.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.68247			100.66223			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.45202			100.43285			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.72915			100.70864			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.17500		104.51604		9.19500	104.43522			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.54242			100.52378			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
BAW15	On 01/02/2016	Spot Bond	0.00000		101.67123			101.65141			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.73081			100.70955			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.09863			101.07697			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.69000		100.51551	9.69500	100.46897				0	1,900,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.79500		104.32018	6.79500	104.30105				0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		80.17429	100.00000	80.00000				0	0.00
BAW21	On 24/03/2022	Spot Bond	9.84000		100.22725	9.84500	100.17738				0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		102.54658			102.52501			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.88000		104.91333	8.89000	104.86842				0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.85403		101.29840	10.84771	101.27153				0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.77863		100.59258	10.78267	100.56277				0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.86262		100.61322	10.86528	100.58314				0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.47638			100.44634			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.92506		100.59959	10.92446	100.57003				0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.79117		100.48462	11.79719	100.43989				0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.48713			100.45642			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.48713			100.45642			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.48720			100.45649			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.10403		100.43248	11.09771	100.40517				0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.03722		100.68325	11.03203	100.65528				0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.77863		100.59258	10.78267	100.56277				0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06000		100.76376	11.06000	100.73365				0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.16287		100.59807	10.15319	100.57706				0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.25205			101.22451			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.45086			100.42231			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.45086			100.42231			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.99590			99.99590			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	7.20851		103.94656		7.11716	104.02569			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.65500		99.50062		11.66500	99.45236			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		99.70845			99.70845			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.58000		97.83387		11.59000	97.78458			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.99590			99.99590			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.42292			100.39625			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		100.39966		9.28000	100.37464			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.44457			100.41641			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.47500		97.57131		11.49500	97.50067			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.43196			100.40459			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.44247			100.41444			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.44247			100.41444			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.90330			99.90330			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.42692			100.39987			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.45467			100.42597			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		99.99590			99.99590			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.45467			100.42597			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.42775			100.40065			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.44004			100.41228			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.45478			100.42608			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
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.35857			100.33594			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.36869			100.34532			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.85403	101.41930		13.84771	101.38429			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.14235	100.94160		15.13293	100.91277			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.04060	100.78420		14.03132	100.75450			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.57808			100.54150			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.57808			100.54150			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.57808			100.54150			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.59879			100.56089			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.50528			100.47330			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	36.34241		100.00000	36.27346			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.42958		100.00000	19.38250			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.68309		100.00000	17.64026			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.91549		100.00000	10.88905			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.91549		100.00000	10.88905			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.19735		100.00000	13.16538			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.43527		100.00000	11.40757			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	99.90958			99.89124			0	100,000,000.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.17906			100.15913			0	1,500,000,000.00
BCJ07	On 15/04/2016	Spot Bond	0.00000	100.01913			100.00000			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.46701		100.00000	9.44407			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.46701		100.00000	9.44407			0	1,320,000,000.00
BCP94U	On 23/07/2015	Spot Bond	100.00000	98.11828		100.00000	97.85523			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BCP95U	On 21/08/2015	Spot Bond	100.00000		91.02244		100.00000	90.79602			0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000		87.95181		100.00000	87.74038			0	0.00
BD0202	On 31/12/2018	Spot Bond	1.99000		183.50135		2.02000	183.25887			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.24000		159.99205		8.24000	159.88590			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.24000		160.36587		8.24000	160.25947			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.62500		98.09197		8.62500	98.06934			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	8.27500		99.37891		8.29500	99.31023			0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		102.35973			102.34150			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.78828			101.76835			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		102.30870			102.28965			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.94123			101.91949			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		102.05887			102.03574			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		102.38795			102.36091			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		40.46087		100.00000	40.36178			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		101.61728			101.59632			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.64881			101.62743			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.65932			101.63780			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.78541			101.76223			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		101.95348			101.92807			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		39.57771		100.00000	39.48078			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		39.57771		100.00000	39.48078			0	0.00
BG42A1	On 15/03/2017	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
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.67070			100.64891			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.68327			100.66107			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.38000		103.56181		8.39000	103.52335			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.72096			100.69755			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.78779			100.76220			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		22.60916		100.00000	22.55439			0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		22.60916		100.00000	22.55439			0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		102.54735			102.52188			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.22500		100.36379		11.23000	100.31730			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		101.88473			101.85792			400,000,000	200,000,000.00
BGL04	On 05/02/2025	Spot Bond	11.11500		100.73183		11.12000	100.68480			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		103.37438			103.35342			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		75.42630		100.00000	75.28125			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.95963			100.93899			0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		99.99231			99.97152			0	780,000,000.00
BID06	On 30/06/2019	Spot Bond	8.78500		100.60930		8.80500	100.51990			0	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.05505			100.03669			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		98.79515			98.81262			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		101.03304			101.01460			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.19272			101.17139			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		101.01714			100.99865			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		101.06709			101.04769			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.15783			101.13677			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.53476			101.50679			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.16287			102.12392			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	99.75023			99.72690			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	99.74295			99.71895			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	100.66779			100.64267			0	0.00
BSR16	On 17/06/2016	Spot Bond	0.00000	100.72171			100.69457			0	0.00
BSR17	On 19/06/2018	Spot Bond	0.00000	100.78612			100.75671			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	98.16502			98.14591			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	97.52664			97.50776			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.98147			0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000	99.91242			99.89490			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000	99.80765			99.79016			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000	99.79156			99.77419			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000	98.75236			98.76993			0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000	99.50712			99.48951			0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000	99.31445			99.29687			0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000	99.36534			99.34771			0	0.00
BTC048	On 04/09/2015	Spot Bond	0.00000	99.11298			99.09524			0	0.00
BTC049	On 07/09/2015	Spot Bond	0.00000	99.06004			99.04231			0	0.00
BTC050	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BTC051	On 11/09/2015	Spot Bond	0.00000	98.75059			98.74000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BTC052	On 07/10/2015	Spot Bond	0.00000		98.53324			98.51557			0	0.00	
BTC054	On 14/01/2016	Spot Bond	0.00000		100.16501			100.14664			0	0.00	
BTC055	On 21/10/2015	Spot Bond	100.00000		79.00433		100.00000	100.00000			0	0.00	
BTC056	On 19/10/2015	Spot Bond	100.00000		79.34783		100.00000	100.00000			0	0.00	
BUS01U	On 30/09/2016	Spot Bond	100.00000		37.38453		100.00000	37.29397			0	0.00	
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.37529			100.35307			0	0.00	
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.38896			100.36593			0	0.00	
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.59819			100.57722			0	0.00	
BWZJ18	On 19/11/2018	Spot Bond	0.00000		101.26672			101.24487			0	0.00	
BYA49U	On 30/06/2018	Spot Bond	100.00000		18.53519		100.00000	18.49029			0	0.00	
CBL08	On 02/11/2016	Spot Bond	9.58000		108.22324		9.59000	108.18328			0	0.00	
CBL09	On 29/01/2017	Spot Bond	0.00000		106.33556			106.31154			0	0.00	
CBL11	On 06/05/2016	Spot Bond	7.93000		103.99240		7.94000	103.96256			0.00	1,200,000,000	1,200,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.67500		100.60128		12.69500	100.51819			0	0.00	
CBL13	On 01/02/2019	Spot Bond	0.00000		99.29835			99.26667			0	0.00	
CBL14	On 01/02/2019	Spot Bond	12.97500		101.30111		12.99500	101.21189			0	0.00	
CBL16	On 18/05/2017	Spot Bond	9.03000		102.17176		9.04000	102.13050			0	1,900,000.00	
CBL17	On 23/08/2019	Spot Bond	0.00000		98.31525			98.28433			0	0.00	
CBL18	On 23/08/2019	Spot Bond	12.97500		98.39015		12.99500	98.29617			0	0.00	
CBL19	On 02/11/2015	Spot Bond	0.00000		101.79454			101.77415			0	0.00	
CBL20	On 14/12/2019	Spot Bond	0.00000		94.62299			94.59087			0	0.00	
CBL21	On 06/05/2016	Spot Bond	0.00000		101.33703			101.31470			0	0.00	
CBL22	On 06/05/2020	Spot Bond	10.64000		93.72051		10.64500	93.67658			0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CBL23	On 18/05/2018	Spot Bond	0.00000	101.39277			101.36914			0	0.00
CCT01	On 23/06/2023	Spot Bond	10.14500	113.77862		10.14500	113.74786			0	0.00
CCT02	On 12/06/2024	Spot Bond	10.17500	109.36291		10.17500	109.33326			0	1,530,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.07000	110.33617		10.07000	110.30671			0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	101.19165			101.16008			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.78000	103.73712		11.79000	103.69824			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.49648			100.46711			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	103.58184			103.55358			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.90160		10.00000	110.87260			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.22854			100.20263			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.62802			100.60160			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	99.79631			99.77046			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000	10.88613		100.00000	10.85177			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000	18.95730		100.00000	18.91138			0	0.00
CGR20U	On 03/07/2018	Spot Bond	100.00000	19.42983		100.00000	19.36917			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	99.74769			99.70537			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.10214			101.07758			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.39076			100.36610			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.40547			100.37987			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.42275			100.39607			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		102.11688			102.07947			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		102.09530			102.05828			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		102.20934			102.17027			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.55133			100.52818			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.94643			100.92645			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.40282	10.11000	100.37592				0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.21529			100.19374			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		124.95300	2.76000	124.90805				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		124.95134	3.14000	124.90516				0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.07807	8.25000	103.05543				0	0.00
CLN198	On 13/09/2021	Spot Bond	2.82500		126.40924	2.83000	126.32880				0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		124.21379	2.40000	124.17046				0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.76704			100.73485			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.62000		101.95611	8.63000	101.92092				0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		99.91232			99.89042			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		99.91856			99.89802			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.67000		102.00280	8.68000	101.96738				0	0.00
CLN222	On 20/10/2016	Spot Bond	8.67000		102.00280	8.68000	101.96738				0	0.00
CLN225	On 09/12/2016	Spot Bond	8.72000		100.81098	8.73000	100.77454				0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.56428			100.54058			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.61993			100.59390			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.90200		10.00000	110.87300			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.90200		10.00000	110.87300			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		101.32356			101.30260			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		101.15771			101.13540			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.64954		9.35000	103.62339			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.64954		9.35000	103.62339			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		101.14611			101.12513			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.84608			100.82463			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		101.22524			101.20439			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		101.22524			101.20439			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		101.22524			101.20439			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.76984			100.74813			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.40500		103.66070		9.42500	103.57322			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		102.33562			102.31435			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		103.98114			103.95895			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.79376			100.77245			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.79069			100.76953			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.84697			100.82520			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		101.16415			101.14292			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		101.30298			101.27783			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.98761			100.96609			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		101.62276			101.60173			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN283		On 20/09/2015	Spot Bond	0.00000	100.49683			100.47578			0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	101.75208			101.72903			0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	101.38437			101.36262			0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.67517			100.65020			0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.49916			100.47395			0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	102.36234			102.33997			0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.90200		10.00000	110.87300			0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.27131			100.24622			0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.49378			100.46885			0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.30006			100.27487			0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.60117			100.57593			0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.27136			100.24627			0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.69637			100.67186			0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.38561			100.36116			0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	144.89652			144.89652			0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.67385			101.65010			0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	144.73336			144.73336			0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	144.36575			144.36575			0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	144.72800			144.72800			0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	142.13838			142.13838			0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	142.99995			142.99995			0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	101.51335			101.48884			0	0.00
CLN314		On 14/11/2022	Spot Bond	10.95500	94.59938		10.96000	94.54834			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond		11.47500	96.12344		11.48000	96.07040			0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.36869			100.34532			0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.59374			100.56860			0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	101.47930			101.45535			0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	99.82151			99.79924			0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	101.87244			101.84754			0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.81930		8.80500	101.79546			0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.52238			100.50025			0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	99.81976			99.79727			0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	139.38979			139.38979			0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.55555			100.53202			0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.59246			100.56739			0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.57730			100.55306			0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.79682			100.76339			0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	81.61037			81.55359			0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.62907			100.60266			0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.36869			100.34532			0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	125.78371			125.78371			0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	125.97135			125.97135			0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	101.79159			101.76838			0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.68569			100.65668			0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.37081			100.34730			0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.79200			100.75876			0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.65466			100.62717			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN344	On 20/12/2018	Spot Bond	0.00000		100.50596			100.48471			0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.57465			100.55032			0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		101.77438			101.75139			0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		101.44155			101.41824			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.36024			100.33739			0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		101.67994			101.65891			0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		101.05855			101.03691			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		101.72631			101.70338			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		99.82260			99.80047			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.47636			100.45616			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.13500		105.71149		10.14000	105.65422			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.53539			100.51290			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		101.87715			101.85008			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.27500		107.81856		12.28000	107.75673			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		101.95408			101.92588			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.30500		107.68662		12.31000	107.62563			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		105.00839		10.02000	110.50859			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		101.95408			101.92588			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		99.74125			101.82416			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.63058			100.60388			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.52727			100.50511			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.53828			100.51566			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN374	On 20/06/2019	Spot Bond	0.00000		100.53842			100.51581			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.38434			100.35997			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.64000		104.17233		9.64500	104.12404			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.45540			100.42681			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.57656			100.55215			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		103.23973		10.57000	103.21085			700,000,000	1,400,000,000.00
CLN380	On 20/09/2024	Spot Bond	11.00000		103.49322		11.00000	103.46311			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		99.90628			99.88727			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.60279			100.57746			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		99.88308			99.86330			0	0.00
CLN384	On 20/09/2024	Spot Bond	12.06500		103.65458		12.07000	103.59429			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.64199			100.61482			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.53815			100.51554			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		99.73950			101.95687			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.57398			100.54987			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		100.31942			100.29801			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.49623			100.47538			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.49683			100.47578			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		90.23934			90.23934			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.52557			100.50331			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		100.91366			100.89257			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		100.57020			100.54605			0	2,000,000,000.00
CLN397	On 20/06/2020	Spot Bond	0.00000		100.72549			100.69480			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN398		On 14/11/2022	Spot Bond	0.00000	101.42481			101.40174			0	0.00
CLN399		On 14/11/2022	Spot Bond	0.00000	101.41629			101.39337			0	0.00
CLN400		On 20/06/2020	Spot Bond	0.00000	100.52557			100.50331			0	0.00
CLN401		On 20/06/2020	Spot Bond	0.00000	100.59246			100.56739			0	0.00
CLN402		On 30/06/2017	Spot Bond	0.00000	100.35424			100.33188			0	0.00
CLN403		On 30/06/2017	Spot Bond	0.00000	100.34328			100.32150			0	0.00
CLN404		On 21/02/2018	Spot Bond	0.00000	101.23440			101.20652			0	0.00
CLN405		On 20/06/2016	Spot Bond	0.00000	100.46484			100.44512			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	100.52877			100.50636			0	0.00
CLN408		On 25/07/2016	Spot Bond	0.00000	99.81470			99.79789			0	0.00
CLN409		On 18/07/2020	Spot Bond	0.00000	100.07743	100.00000	1.12449				0	10,000,000,000.00
CLN410		On 20/09/2020	Spot Bond	0.00000	100.14806			100.12336			0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	42.13645	7.01000	42.12863				0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	168.88082			168.76403			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	8.62500	148.47687	8.62500	148.37386				0	0.00
CLN88		On 28/04/2028	Spot Bond	8.24000	159.99205	8.24000	159.88590				0	0.00
CLN89		On 02/03/2028	Spot Bond	8.24000	160.36587	8.24000	160.25947				0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	98.16202			98.14287			0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	98.14630			98.12699			0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.13792			100.03123			0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.48725			100.38125			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.57073			100.54676			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.53449			100.51203			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.54166			100.51891			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.13705			100.11418			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.53196			100.50942			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	99.82151			99.79924			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.48468			100.46413			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.52546			100.50339			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.52221			100.50028			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.52540			100.50333			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000	100.53196			100.50942			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	101.24597			101.22144			0	1,500,000,000.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.02197			99.99982			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.80000	105.87556		8.81000	105.84410			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.70500	101.73085		8.71500	101.68195			0	833,108,800.00
COJ05	On 05/06/2023	Spot Bond	10.28000	111.57411		10.28500	111.51516			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.25500	102.43485		7.25500	102.41505			0.00	1,000,000,000
COJ07	On 23/03/2021	Spot Bond	9.85000	107.31548		9.85500	107.26549			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.91500	102.55239		9.92000	102.49585			0	0.00
COT01	On 03/04/2023	Spot Bond	10.28500	96.40554		10.29000	96.35398			0	0.00
COT02	On 03/04/2028	Spot Bond	10.97000	97.65089		10.97000	97.62240			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.97000	90.74849		10.97000	90.72201			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	101.06635			101.04454			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	101.53911			101.51932			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.70708		100.00000	10.68115			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		101.07996			101.05915			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.48927			100.46786			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		101.05178			101.03037			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		102.85945			102.84000			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		101.65008			101.63044			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.94879		100.00000	9.92469			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.30756		100.00000	12.27775			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.61500		97.24232		11.62000	97.18724			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		17.27893		100.00000	17.23707			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		9.37370		100.00000	9.35099			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		17.98516		100.00000	17.94160			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		101.53352			101.51484			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.90500		99.93962		7.91500	99.89892			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		101.08650			101.06709			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		101.00933			100.98989			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.83731			100.81778			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		96.35759		100.00000	96.11051			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.78074			100.75953			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.15887			100.13607			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		103.20316			103.18339			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		101.51441			101.49326			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.68443			100.65547			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DOL004	On 24/01/2019	Spot Bond	0.00000		99.71788			99.68272			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.59564			100.57043			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		54.46898			54.42291			0	0.00
DV2021	On 18/06/2021	Spot Bond	9.41000		98.98147		9.41500	98.93451			0	1,600,000,000.00
DV21	On 15/06/2016	Spot Bond	7.52000		107.74994		7.53000	107.71903			0	0.00
DV22	On 07/02/2020	Spot Bond	9.13500		105.29322		9.14000	105.24877			1,100,000	2,884,600,000.00
DV23	On 27/02/2023	Spot Bond	9.56500		106.13435		9.57000	106.07993			1,200,000	1,307,800,000.00
DV24	On 18/02/2024	Spot Bond	9.54500		104.78200		9.55000	104.72597			0	0.00
DV29	On 18/02/2029	Spot Bond	9.64000		107.55598		9.64500	107.48964			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.57381			100.55499			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		101.08188			101.06256			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.64839			100.62956			0	0.00
DVC011	On 11/06/2016	Spot Bond	0.00000		100.68537			100.66568			0	0.00
DVC012	On 26/01/2016	Spot Bond	0.00000		99.79254			99.77372			0	0.00
DVC013	On 25/06/2016	Spot Bond	0.00000		100.38008			100.36081			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		101.19851			101.17959			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.14645			100.12648			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		99.83615			99.81549			0	0.00
E170	On 01/08/2020	Spot Bond	8.24500		127.47597		8.25000	127.42453			0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		95.31217			95.26051			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	2.44000		100.14065		2.40500	100.69343			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	2.18000	124.83079	2.18000	124.78800			0.00	0	6,496,600,000.00	
EL29	On 19/11/2029	Spot Bond	2.18000	112.34686	2.18000	112.30833			0.00	0	0.00	
EL30	On 29/07/2030	Spot Bond	2.10000	114.43740	2.10000	114.39829			0.00	0	0.00	
EL31	On 02/06/2031	Spot Bond	2.30400	103.21930	2.30400	103.18353			0.00	0	0.00	
EL36	On 31/01/2036	Spot Bond	2.42000	100.58040	2.38500	101.11461			0.00	0	0.00	
EMM01	On 28/07/2020	Spot Bond	9.69000	108.32406	9.69500	108.27577			0.00	0	0.00	
EMM02	On 11/03/2021	Spot Bond	9.59000	108.51810	9.59500	108.46837			0.00	0	0.00	
EMM03	On 04/05/2024	Spot Bond	10.02000	102.13704	10.02000	102.10992			0.00	0	0.00	
EMM04	On 16/05/2028	Spot Bond	10.27500	96.66785	10.28000	96.62047			0.00	0	0.00	
EMM05	On 17/04/2029	Spot Bond	10.41500	103.65503	10.42000	103.60356			0.00	0	3,999,999,600.00	
EMM06	On 23/06/2025	Spot Bond	10.25000	101.11458	10.25000	101.08724			0.00	0	0.00	
EPF001	On 19/08/2015	Spot Bond	0.00000	101.21074		101.19019			0.00	0	0.00	
EPF002	On 28/05/2018	Spot Bond	0.00000	99.09428		99.07342			0.00	0	0.00	
EPF003	On 12/09/2016	Spot Bond	0.00000	100.69806		100.67736			0.00	0	0.00	
EPF004	On 06/11/2017	Spot Bond	0.00000	101.52106		101.49884			0.00	0	0.00	
EPF005	On 06/11/2016	Spot Bond	0.00000	101.46293		101.44154			0.00	0	0.00	
EPFC12	On 05/11/2015	Spot Bond	0.00000	101.38565		101.36537			0.00	0	0.00	
EPFC15	On 24/08/2015	Spot Bond	0.00000	102.80006		102.78048			0.00	0	0.00	
EPFC16	On 23/02/2016	Spot Bond	0.00000	101.05054		101.03031			0.00	0	0.00	
EQS04	On 22/09/2015	Spot Bond	0.00000	101.03369		101.00730			0.00	0	0.00	
EQS05	On 25/04/2017	Spot Bond	0.00000	100.98188		100.95650			0.00	0	0.00	
EQS06	On 09/04/2018	Spot Bond	0.00000	99.02847		99.00338			0.00	0	0.00	
EQS07	On 09/04/2018	Spot Bond	10.25500	98.56017	10.27500	98.48764			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
EQS08A	On 04/10/2018	Spot Bond	0.00000		97.23003			97.20505			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		98.71783			98.69003			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		101.29642			101.27445			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		101.37658			101.35323			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		101.28412			101.26448			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.90200		10.00000	110.87300			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		101.17355			101.15328			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.22141			101.20032			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		101.16397			101.14388			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		101.20386			101.18307			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		101.18425			101.16422			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		101.16820			101.14844			0	0.00
ES15	On 30/08/2015	Spot Bond	6.40000		103.06180		6.40000	103.04387			0	0.00
ES18	On 20/04/2018	Spot Bond	8.10000		104.97203		8.12000	104.89970			13,382,600	23,610,173,500.00
ES23	On 25/01/2023	Spot Bond	8.80000		106.26050		8.80500	106.20700			13,861,400	52,820,854,600.00
ES26	On 02/04/2026	Spot Bond	9.07000		93.98032		9.07000	93.95754			13,711,200	10,304,193,900.00
ES33	On 15/09/2033	Spot Bond	9.77000		83.36008		9.77000	83.33848			19,514,400	30,954,757,200.00
ES42	On 25/04/2042	Spot Bond	9.83500		89.34335		9.83500	89.31991			4,675,200	86,482,303,800.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.15718			100.13401			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		98.28449			98.26041			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		101.11557			101.09409			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		99.98057			99.96121			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFB03		On 26/06/2016	Spot Bond	0.00000	100.42641			100.40485			0	0.00
FIFB04		On 21/11/2017	Spot Bond	0.00000	101.20813			101.18653			0	0.00
FIFC14		On 20/11/2015	Spot Bond	0.00000	101.09787			101.07827			0	0.00
FIFC15		On 02/12/2015	Spot Bond	0.00000	100.86625			100.84651			0	0.00
FIFC17		On 09/10/2015	Spot Bond	0.00000	101.89615			101.87660			0	0.00
FIFC18		On 12/08/2015	Spot Bond	0.00000	101.28753			101.26773			0	0.00
FIFC19		On 07/12/2015	Spot Bond	0.00000	100.67376			100.65394			0	0.00
FIFC20		On 07/12/2015	Spot Bond	0.00000	100.63123			100.61237			0	0.00
FR002U		On 02/08/2023	Spot Bond	100.00000	12.33321		100.00000	12.30333			0	0.00
FR003U		On 02/08/2023	Spot Bond	100.00000	12.00356		100.00000	11.97448			0	0.00
FR2A4A		On 15/09/2023	Spot Bond	0.00000	100.65382			100.63258			0	0.00
FR2A4B		On 15/09/2023	Spot Bond	0.00000	99.69035			99.66606			0	0.00
FR2A4C		On 15/09/2023	Spot Bond	0.00000	100.72916			100.70547			0	0.00
FR2A4D		On 15/09/2023	Spot Bond	0.00000	100.77932			100.75399			0	0.00
FRB05		On 21/12/2018	Spot Bond	9.57500	97.48654		9.59500	97.40535			0	0.00
FRB08		On 10/06/2016	Spot Bond	0.00000	100.68165			100.66262			0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	100.68158			100.66255			0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	101.76610			101.74407			0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	102.80685			102.78394			0	0.00
FRB12		On 02/06/2024	Spot Bond	0.00000	101.01758			100.99437			0	0.00
FRB13		On 02/06/2026	Spot Bond	0.00000	101.03426			101.01066			0	0.00
FRB14		On 02/06/2026	Spot Bond	10.34000	99.70876		10.34500	99.65986			0	0.00
FRB15		On 06/03/2025	Spot Bond	0.00000	101.00804			100.98139			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRB16	On 08/07/2025	Spot Bond	0.00000		100.21238			100.18573			0	0.00	
FRB17	On 08/01/2027	Spot Bond	0.00000		100.21512			100.18807			0	0.00	
FRBC21	On 21/12/2018	Spot Bond	10.42500		105.24995		10.44500	105.16261			0	0.00	
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.76256			101.73808			0	0.00	
FRBI22	On 31/01/2022	Spot Bond	2.12500		136.60169		2.13000	136.51458			0	0.00	
FRBI23	On 07/12/2023	Spot Bond	2.12000		279.73966		2.15000	279.06342			0	0.00	
FRBI25	On 31/01/2025	Spot Bond	2.26500		115.75697		2.26500	115.71689			0	0.00	
FRBI28	On 31/03/2028	Spot Bond	3.01000		155.48456		3.01000	155.42772			0	0.00	
FRBI33	On 07/12/2033	Spot Bond	3.21400		194.11646		3.21400	194.04441			0	0.00	
FRBN04	On 15/09/2015	Spot Bond	7.07500		105.50255		7.07500	105.48233			0	0.00	
FRBZ01	On 30/11/2020	Spot Bond	7.59800		66.90709		7.59900	66.86122			0	0.00	
FRBZ02	On 28/10/2024	Spot Bond	9.40100		42.54830		9.40300	42.51046			0	0.00	
FRBZ03	On 10/12/2024	Spot Bond	9.64000		41.18937		9.64000	41.15240			0	0.00	
FRC107	On 03/06/2021	Spot Bond	0.00000		101.20193			101.17350			0	0.00	
FRC109	On 20/06/2017	Spot Bond	0.00000		100.63553			100.60885			0	0.00	
FRC112	On 20/06/2017	Spot Bond	0.00000		100.55138			100.52823			0	0.00	
FRC113	On 20/06/2017	Spot Bond	0.00000		100.60448			100.57910			0.00	1,000,000,000	1,000,000,000.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	98.00000			0	0.00	
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.00000			0	0.00	
FRC118	On 20/06/2017	Spot Bond	0.00000		100.58611			100.56129			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		100.55873			100.53507			0	0.00	
FRC122	On 20/06/2017	Spot Bond	0.00000		100.71082			100.68329			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	100.57656			100.55215			0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.61280			100.58686			0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.75386			100.72197			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.73180			100.70084			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	22.18419		100.09221	22.13040			0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.52366			100.50147			0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	108.93777			108.55156			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC147	On 20/09/2015	Spot Bond		0.00000	100.70641			100.67675			0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	101.22748			101.20105			0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.59144			100.56660			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	100.59794			100.57283			0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.54680			100.52383			0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.54790			100.52470			0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.71602			100.68572			0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.53833			100.51553			0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	66.26250		13.22500	66.23908			0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.50769			100.48618			0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.50833			100.48679			0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.75838			100.72656			0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.53132			100.50881			0	0.00
FRC169	On 31/01/2025	Spot Bond		3.49500	104.28251		3.49500	104.24292			0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.55427			100.53080			0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.55427			100.53080			0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	103.33509			103.31078			0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.36869			100.34532			0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	98.57363			98.55059			0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.52238			100.50025			0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.51025			100.48863			0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	101.85792			101.83112			0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.59692			100.57165			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC180	On 10/02/2016	Spot Bond		0.00000	101.40827			101.38650			0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	101.83868			101.81216			0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	101.97943			101.95375			0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.68443			100.65547			0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.54280			100.51981			0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.70261			100.67311			0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.50450			100.48312			0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.54790			100.52470			0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.54790			100.52470			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.62508			100.60480			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.29616			100.27488			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.31204			100.28963			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.35340			100.33372			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.90200		10.00000	110.87300			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.16261			100.14223			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.57847			100.55397			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.14249			100.12203			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.33481			100.31513			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.11992			100.01602			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.12024			100.01629			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	99.97916			99.95846			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	99.98127			99.96259			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	99.97916			99.95846			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC203	On 17/04/2016	Spot Bond	0.00000		99.98135			99.96275			0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		101.62744			101.60369			0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		101.68400		8.75000	101.66009			0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.50444			100.48257			0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.06660		100.00000	10.04222			0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.22836		100.00000	9.20600			0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		95.42586			95.39548			0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		11.56847		100.00000	11.54045			0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.56701			100.54300			0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		24.65720		100.00000	24.59681			0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		101.55678			101.53360			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.77072		100.00000	9.74706			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		23.73377		100.00000	23.67627			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		101.55674			101.53356			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		23.70299		100.00000	23.64557			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		101.55292			101.52979			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		101.47470			101.45271			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		101.63366			101.61071			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		101.53399			101.51243			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.93500		130.24062		2.94000	130.15495			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		101.36242			101.34033			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		101.34444			101.32262			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		101.34444			101.32262			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		101.27604			101.25363			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC227	On 10/09/2016	Spot Bond		0.00000	100.73123			100.71081			0	0.00
FRC228	On 16/09/2016	Spot Bond		0.00000	100.58925			100.56879			0	0.00
FRC229	On 30/03/2017	Spot Bond		0.00000	100.41241			100.38641			0	0.00
FRC230	On 20/06/2020	Spot Bond		0.00000	100.57656			100.55215			0	0.00
FRC231	On 25/06/2018	Spot Bond		0.00000	100.43560			100.41457			0	0.00
FRC232	On 15/07/2016	Spot Bond	100.00000		44.64075	100.00000	100.00000				0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.59014			100.56536			0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.84219			100.81865			0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	101.80956			101.78686			0	0.00
FRC66	On 31/01/2022	Spot Bond		3.46500	126.26279	3.47000	126.17811				0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.60049			100.57527			0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.60631			100.58085			0	0.00
FRC69	On 31/01/2022	Spot Bond		3.51500	125.89481	3.52000	125.81021				0	0.00
FRC71	On 31/01/2022	Spot Bond		3.49500	126.04185	3.50000	125.95722				0	0.00
FRC72	On 31/01/2017	Spot Bond		2.62000	131.56506	2.64000	131.47911				0	0.00
FRC74	On 20/09/2016	Spot Bond		2.69000	140.78886	2.71000	140.70563				0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	102.02961			102.00408			0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.52541			100.50334			0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.59665			100.57159			0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.69227			100.66321			0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.66774			100.63971			0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.56256			100.53873			0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.56192			100.53812			0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.60409			100.58449			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.86380		100.00000	12.83263			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		57.10467		100.00000	56.96633			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		27.96439		100.00000	27.89665			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		39.25989		100.00000	39.13732			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.54631		100.00000	11.51834			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.48968			102.42663			0	33,860,550,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.93836			100.91855			0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.03978			102.01964			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		99.69676			99.67610			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.40792			98.38715			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		98.56652			98.54516			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		101.29670			101.27431			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.20800		103.11986		2.21300	102.93930			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.54000		112.73353		2.50500	113.37652			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.72454			101.70537			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.39301		10.38000	102.36419			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.39301		10.38000	102.36419			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		100.53679			100.51193			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.68000		110.05078		2.64500	110.67467			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.65400		209.60401		2.65400	209.52939			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.65000		110.61909		2.61500	111.24703			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.68400		208.73681		2.68400	208.66232			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRS113	On 29/04/2019	Spot Bond	0.00000		102.06777			102.04058			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.35000		114.91970		2.35000	114.87964			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.74000		108.92474		2.70500	109.54063			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		54.73000			53.80900			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		101.30717			101.28801			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.84500		106.98761		2.81000	107.58977			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.80400		205.31152		2.80400	205.23761			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.85400		203.90462		2.85400	203.83093			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.28000		101.21263		2.28000	101.17755			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.88400		203.06614		2.88400	202.99261			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	3.12000		102.10958		3.08500	102.67725			0.00	0	0.00
FRS126	On 31/03/2028	Spot Bond	3.05000		154.82637		3.05000	154.76960			0.00	0	0.00
FRS127	On 31/01/2038	Spot Bond	3.57000		94.70129		3.53500	95.21694			0.00	0	0.00
FRS129	On 31/03/2028	Spot Bond	3.04000		154.99061		3.04000	154.93383			0.00	0	0.00
FRS130	On 11/11/2015	Spot Bond	0.00000		101.22959			101.21096			0.00	0	0.00
FRS131	On 31/03/2028	Spot Bond	3.10000		153.92671		3.10000	153.86898			0.00	0	0.00
FRS132	On 07/12/2033	Spot Bond	3.39400		189.75170		3.39400	189.68254			0.00	0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		89.98173			88.12992			0.00	0	0.00
FRS134	On 31/01/2038	Spot Bond	3.50000		95.59093		3.46500	96.10085			0.00	0	0.00
FRS135	On 31/01/2038	Spot Bond	3.47000		96.05552		3.43500	96.56789			0.00	0	0.00
FRS136	On 31/01/2038	Spot Bond	3.28000		99.39649		3.24500	99.94506			0.00	0	0.00
FRS137	On 31/03/2028	Spot Bond	2.91000		157.14428		2.91000	157.08725			0.00	0	0.00
FRS138	On 07/12/2033	Spot Bond	3.16400		195.44083		3.16400	195.36857			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.24000		277.42565		2.27000	276.75502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	2.13000		279.54596		2.16000	278.87019			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.85000		266.00960		2.88000	265.36665			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.59500		132.86833		2.60000	132.78206			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.70115			101.67995			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.12500		132.42486		2.13000	132.34042			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		99.91625			99.89509			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.19835			100.17627			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.59372			101.57132			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.52000		109.70152		2.48500	110.42883			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		30.52985		104.97509	30.45262			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		34.03317		101.07593	33.94993			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		27.60283		100.44759	27.53570			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		32.51125		100.76967	32.43196			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	2.17400		118.53333		2.17400	118.49265			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	2.21000		116.30239		2.21000	116.26230			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.89157			98.89047			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24000		116.00454		2.24000	115.96445			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.17937			101.15523			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.33000		349.31833		2.36000	348.47391			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.46687			101.44409			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.09290			101.07096			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	7.50000		103.20591		7.52000	103.16315			0	110,000,000.00
FRX17	On 15/09/2017	Spot Bond	8.07000		103.66140		8.08000	103.61947			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.32500		107.88369		8.34500	107.80978			0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.98500		101.54713		8.99000	101.50523			0	775,200,000.00
FRX20	On 01/10/2020	Spot Bond	9.29000		100.31879		9.29500	100.27386			0	0.00
FRX23	On 28/02/2023	Spot Bond	10.06500		90.76589		10.07000	90.71755			0	0.00
FRX24	On 10/12/2024	Spot Bond	10.15000		104.61741		10.15000	104.58911			0	0.00
FRX26	On 01/10/2026	Spot Bond	10.51000		96.15981		10.51000	96.13291			0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.86500		96.40215		10.86500	96.37397			0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.98000		92.84972		10.98500	92.78847			0	0.00
FRX45	On 14/04/2045	Spot Bond	10.29500		80.84070		10.29500	80.81853			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.47030			100.45053			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.47679			100.45675			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.49298			100.47226			0	280,000,000.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.51891			100.49711			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.53836			100.51574			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.62248			100.59634			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		101.11795			101.09835			0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.98328			100.96336			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		101.15979			101.13944			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		101.20626			101.18508			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		101.24497			101.22311			0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		101.41518			101.39029			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS3A1U	On 20/02/2016	Spot Bond	100.00000		58.79116	100.00000	58.64874				0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		9.86352	100.00000	9.83963				0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.65482	100.00000	1.65082				0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.27763	100.00000	0.27696				0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
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		9.14908	100.00000	9.12692				0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.53496	100.00000	1.53124				0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.25752	100.00000	0.25690				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		100.08723		100.06794				0	0.00
GFC04	On 11/04/2017	Spot Bond	9.38000		102.62558	9.39000	102.58412				0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		101.78220		101.76185				0	565,000,000.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		101.06663		101.04574				0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		101.08064		101.05948				0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		101.17165		101.14869				0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		101.28347		101.25831				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GH31D	On 25/02/2042	Spot Bond		0.00000	101.35325			101.32672			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	101.17118			101.15344			400,000,000	100,000,000.00
GRB01U	On 08/12/2019	Spot Bond		100.00000	10.54351		100.00000	10.51797			0	0.00
GRB02U	On 08/12/2017	Spot Bond		100.00000	21.77432		100.00000	21.72157			0	0.00
GRB03U	On 03/03/2019	Spot Bond		100.00000	11.97212		100.00000	11.94312			0	0.00
GRB04U	On 15/05/2020	Spot Bond		100.00000	9.74658		100.00000	9.71615			0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	101.58963			101.56906			0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.65211			101.63072			0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.72965			101.70726			0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.83734			101.81353			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	101.71512			101.69591			0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.01902			99.99995			0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.32106			101.30135			0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.73848			100.71726			0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	101.23843			101.21628			0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.46138			100.44024			0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.79850			100.77650			0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	99.61655			99.59165			0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	11.07000		100.00000	11.04318			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond	0.00000		99.92894			99.91095			0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.65442			100.63318			0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		101.52452			101.50323			0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		101.54243			101.52089			0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000		101.24216			101.22442			0	0.00
HILC22	On 13/10/2015	Spot Bond	0.00000		100.39932			100.38116			0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		99.92087			99.90086			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.54877		93.20729		7.55858	93.17379			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		99.91710			99.89616			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.54865		104.41639		8.55844	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		99.91227			99.89012			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.99878		104.41639		9.00856	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		99.90637			99.88275			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond	0.00000		99.97967			99.95945			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.02226			99.99983			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.46834			101.44622			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.90200		10.00000	110.87300			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.26000		104.96553		9.27000	104.92469			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		101.39973			101.37511			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		101.31467			101.29157			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.49000		109.54504		8.49500	109.49906			1,300,000	2,603,100,000.00
HWAY23	On 07/12/2023	Spot Bond	2.01000		281.88106		2.04000	281.19963			0	2,200,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.99000		288.75174		2.02000	287.99438			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.77000		99.77639		9.77000	99.75011			300,000	1,805,500,000.00
HWAY35	On 31/07/2035	Spot Bond	9.81000		99.36221		9.81000	99.33593			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		34.06464		100.00000	33.98212			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		82.32616		100.00000	82.14362			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		37.56338		100.00000	37.47239			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		37.62634		100.00000	37.53519			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		110.90200		10.00000	110.87300			0	0.00
I2025	On 31/01/2025	Spot Bond	1.60000		122.54965		1.60000	122.50945			9,302,187,200	44,449,893,600.00
I2033	On 28/02/2033	Spot Bond	1.88000		99.97359		1.88000	1.88000			3,000,000,000	3,000,000,000.00
I2038	On 31/01/2038	Spot Bond	1.92000		125.60402		1.88500	126.33922			31,183,977,400	03,853,200,000.00
I2046	On 31/03/2046	Spot Bond	2.06000		122.42987		2.06000	122.38825			5,294,653,600	07,767,626,800.00
I2050	On 31/12/2050	Spot Bond	2.02000		131.55178		2.02500	131.34834			25,806,787,200	66,208,888,400.00
IBL21	On 15/03/2016	Spot Bond	8.22000		103.97683		8.23000	103.94761			0	0.00
IBL22	On 15/03/2018	Spot Bond	8.13000		107.69558		8.14000	107.64803			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond	8.04000	103.60468	8.05000	103.57181			0.00	0	0.00	
IBL33	On 03/11/2016	Spot Bond	0.00000	101.51439		101.49324			0.00	0	0.00	
IBL34	On 31/01/2017	Spot Bond	1.46000	133.85833	1.48000	133.77489			0.00	0	0.00	
IBL36	On 31/01/2022	Spot Bond	2.19500	136.03810	2.20000	135.95111			0.00	0	0.00	
IBL38	On 02/04/2017	Spot Bond	0.00000	100.85269		100.83242			0.00	0	0.00	
IBL39	On 02/04/2018	Spot Bond	8.25000	103.72232	8.26000	103.67530			0.00	0	0.00	
IBL42	On 15/06/2017	Spot Bond	0.00000	101.27207		101.25170			0.00	20,000,000,000	10,000,000,000.00	
IBL43	On 15/11/2015	Spot Bond	0.00000	101.28160		101.26207			0.00	0	0.00	
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.90200	10.00000	110.87300			0.00	0	0.00	
IBL45	On 21/12/2018	Spot Bond	8.90500	97.90986	8.92500	97.82942			0.00	0	0.00	
IBL46	On 15/01/2020	Spot Bond	9.33500	92.50207	9.34000	92.46195			0.00	0	2,347,000,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000	100.56451		100.54473			0.00	0	0.00	
IBL49	On 02/04/2018	Spot Bond	8.86000	98.47726	8.87000	98.43077			0.00	0	0.00	
IBL50	On 02/08/2020	Spot Bond	9.38500	102.98851	9.39000	102.94280			0.00	0	0.00	
IBL52	On 31/07/2016	Spot Bond	0.00000	101.42698		101.40723			0.00	0	0.00	
IBL53	On 31/07/2018	Spot Bond	0.00000	100.61235		100.59141			0.00	0	0.00	
IBL54	On 31/07/2016	Spot Bond	7.66500	102.91144	7.67500	102.88023			0.00	0	0.00	
IBL55	On 31/07/2018	Spot Bond	8.68500	102.20386	8.70500	102.12785			0.00	0	0.00	
IBL56	On 31/01/2019	Spot Bond	0.00000	101.70152		101.67932			0.00	0	0.00	
IBL57	On 13/02/2017	Spot Bond	0.00000	101.23981		101.22052			0.00	0	0.00	
IBL58	On 13/02/2017	Spot Bond	7.90000	104.49300	7.91000	104.45594			0.00	0	0.00	
IBL59	On 17/02/2019	Spot Bond	8.64500	105.48839	8.66500	105.40245			0.00	0	0.00	
IBL60	On 17/02/2024	Spot Bond	9.76500	107.00838	9.77000	106.95103			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	
IBL61	On 31/03/2019	Spot Bond	0.00000		100.31968			100.29949			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		99.85560			99.83711			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		101.44832			101.42859			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		101.57406			101.55404			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		101.60597			101.58553			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000		100.70276			100.68192			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond	2.92500		130.31705		2.93000	130.23137			0.00	0	0.00
IBL68	On 29/06/2018	Spot Bond	0.00000		100.35150			100.33063			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.01037		100.00000	0.01035			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		99.95324			99.93521			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		99.88803			99.86906			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.39000		97.62694		9.39500	97.58258			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		101.08028			101.05991			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.98613			100.96500			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	10.07000		98.24713		10.07000	98.22091			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		102.29046		5.00000	102.27651			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.19448		5.00000	101.18083			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.34347		4.00000	101.33257			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.97866		4.00000	100.96773			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		58.12408		100.00000	57.98328			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		58.00741		100.00000	57.86688			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		58.00741		100.00000	57.86688			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		105.83218		9.20000	105.80618			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		101.40098			101.37723			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
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.88224	100.00000	7.86314				0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		101.66943		101.64116				0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		16.41101	100.00000	16.37082				0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		22.99742	100.00000	22.94171				0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.68365	100.00000	1.68043				0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.86356	100.00000	8.84209				0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.67447	100.00000	10.64862				0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.70813	100.00000	10.68219				0	0.00
IN289U	On 30/06/2025	Spot Bond	100.00000		8.53694	100.00000	8.51805				0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		39.28351	100.00000	39.18834				0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		92.87532	100.00000	92.63959				0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		91.47870	100.00000	91.25000				0	0.00
IN306U	On 24/06/2020	Spot Bond	100.00000		11.26384	100.00000	11.22665				0	0.00
IN307U	On 30/09/2015	Spot Bond	100.00000		90.64667	100.00000	89.99920				0	0.00
IN308U	On 30/09/2015	Spot Bond	100.00000		90.73811	100.00000	90.08999				0	0.00
IN309U	On 30/09/2015	Spot Bond	100.00000		90.72696	100.00000	90.07891				0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		98.20143	100.00000	97.84946				0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		90.12346	100.00000	89.90148				0	0.00
IN542U	On 13/10/2015	Spot Bond	100.00000		80.39648	100.00000	80.21978				0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		93.14621	100.00000	92.83981				0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		91.70854	100.00000	91.47870				0	0.00
INA529	On 14/07/2015	Spot Bond	6.40000		99.96494	6.40000	99.98247				0	0.00
INA530	On 21/07/2015	Spot Bond	6.40000		99.85992	6.40000	99.80749				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
INA531	On 28/07/2015	Spot Bond	6.40000		99.73768		6.40000	99.68538			0	0.00
INA533	On 11/08/2015	Spot Bond	6.45000		99.49015		6.45000	99.43770			0	0.00
INA534	On 18/08/2015	Spot Bond	6.45000		99.36786		6.45000	99.31554			0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		98.97983		6.60000	98.92671			0	0.00
INA543	On 13/10/2015	Spot Bond	100.00000		80.39648		100.00000	80.21978			0	0.00
ING115	On 31/03/2016	Spot Bond	10.85403		101.06375		10.84771	101.03694			0	0.00
ING116	On 31/03/2016	Spot Bond	10.85403		100.54369		10.84771	100.51703			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.57616			100.55190			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.56557			100.54178			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.83423		6.50000	101.81644			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.57020			100.54605			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		91.40146			91.40146			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.62376			100.60332			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.05764			100.03842			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.90200		10.00000	110.87300			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.54771			100.52451			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		104.65550			104.63349			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		98.97586			98.95758			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		98.84129			98.82289			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000		80.57395		100.00000	80.39648			0	0.00
ING305	On 08/01/2016	Spot Bond	0.00000		100.39601			100.37715			0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000		101.21164			101.19075			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		101.85185			101.82250			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IP274U	On 14/07/2015	Spot Bond	100.00000		99.45504		100.00000	99.72678			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.90200		10.00000	110.87300			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.01263			100.03851			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.01344			100.03904			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.73000		102.34759		8.74000	102.30778			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.31343			100.29243			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.32076			100.29927			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.32567			100.30385			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.01855			99.99976			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.01967			99.99985			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.01904			99.99984			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.61756			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.74000		99.80766		9.74500	99.76019			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.55700			100.53677			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.82000		104.78120		8.83000	104.73672			0	1,563,400,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.21338			100.19211			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.12890			100.02359			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.50071			100.47900			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		101.86086			101.83805			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.93082			100.90621			0	0.00
IV017	On 31/01/2022	Spot Bond	4.62500		128.07503		4.63000	128.01309			0	0.00
IV019	On 31/03/2028	Spot Bond	3.60000		151.65411		3.60000	151.59626			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.33373			100.30975			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IV023	On 11/07/2022	Spot Bond			0.00000		100.02060			100.04383			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond			0.00000		102.10055			102.07682			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond			0.00000		100.80834			100.78437			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond			0.00000		98.33772			98.31284			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond			3.60000		110.61031	3.60000		110.56798			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond			3.60000		110.61031	3.60000		110.56798			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond			0.00000		100.87566			100.85048			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond			0.00000		101.17842			101.15312			0.00	2,000,000,000	1,000,000,000.00
IV057U	On 14/07/2018	Spot Bond			100.00000		8.85688	100.00000		8.81793			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond			10.44500		110.62214	10.46500		110.54173			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond			0.00000		103.90243			103.87680			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond			3.70000		144.57204	3.70000		144.51651			0.00	0	0.00
IV531U	On 30/07/2015	Spot Bond			100.00000		96.30607	100.00000		96.05263			0.00	0	0.00
IV533U	On 13/08/2015	Spot Bond			100.00000		92.87532	100.00000		92.63959			0.00	0	0.00
IV534U	On 20/08/2015	Spot Bond			100.00000		91.25000	100.00000		91.02244			0.00	0	0.00
IVA529	On 16/07/2015	Spot Bond			6.40000		99.98247	6.40000		99.98247			0.00	0	0.00
IVA530	On 23/07/2015	Spot Bond			6.40000		99.85992	6.40000		99.85992			0.00	0	0.00
IVA531	On 30/07/2015	Spot Bond			6.40000		99.49408	6.40000		99.49408			0.00	0	0.00
IVA534	On 20/08/2015	Spot Bond			6.45000		98.76089	6.45000		98.76089			0.00	0	0.00
IVA537	On 03/09/2015	Spot Bond			6.60000		98.60920	6.60000		98.60920			0.00	0	0.00
IVA538	On 10/09/2015	Spot Bond			6.60000		98.48628	6.60000		98.48628			0.00	0	0.00
IVA539	On 17/09/2015	Spot Bond			6.60000		98.82065	6.60000		98.76770			0.00	0	0.00
IVA542	On 08/10/2015	Spot Bond			6.60000		98.45121	6.60000		98.39866			0.00	0	0.00
IVA543	On 15/10/2015	Spot Bond			100.00000		80.04386	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
IVA544	On 22/10/2015	Spot Bond	100.00000		0.00000		100.00000	0.00000			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		101.70539			101.68679			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.90200		10.00000	110.87300			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.73973			101.72075			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.20401			100.18368			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		101.11341			101.09388			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		101.23131			101.20884			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.94350			100.92250			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.01271			100.03860			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.01312			100.03887			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.01394			100.03941			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.01026			100.03698			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		99.92140			99.90154			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		101.64865			101.62765			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.57518			100.55364			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		101.26906			101.24860			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.98311			100.96379			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.97341			100.95429			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.28451			100.26252			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		99.84804			99.82862			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.53507			100.51502			0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.34124			100.31969			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IVC034	On 30/06/2021	Spot Bond		0.00000	100.34985			100.32776			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.34984			100.32775			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		9.24500	100.14767		9.26500	100.05697			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	12.82936		100.00000	12.80066			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.00348		100.00000	10.32903			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	99.98207			99.96407			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.41000	99.52717		9.41500	99.47933			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	101.68043			101.65902			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	101.28943			101.26902			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.61196			100.59208			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	105.27301			105.25370			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	99.85445			99.83583			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.77601			100.75729			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		6.94500	101.74596		6.94500	101.72698			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	101.58880			101.56560			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	101.23856			101.21641			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.94788			100.92575			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	101.61769			101.59509			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	101.35165			101.32972			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	101.47718			101.45332			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	100.88398			100.86335			0.00	0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	100.44801			100.42537			0.00	0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	101.59536			101.57506			0.00	0	0.00
IVC058	On 03/01/2018	Spot Bond		0.00000	100.28405			100.26209			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
IVC059	On 09/06/2016	Spot Bond	0.00000		100.76074			100.74007			0	0.00
IVC061	On 01/07/2018	Spot Bond	0.00000		100.33768			100.31505			0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		101.98508			101.95914			0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		101.68683			101.66494			0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		99.87528			99.85517			0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		58.64874	100.00000	58.50666				0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.82264			100.80278			0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.85069			100.82903			0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.69976			100.67706			0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.83732			100.81495			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		96.29630	100.00000	96.04222				0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		103.25365			103.22874			0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.89297			101.86655			0	0.00
KW01	On 31/10/2027	Spot Bond	8.62000		139.33793	8.62000	139.30598				0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.44591			100.42561			0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.66718			100.64572			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.89380			100.87363			0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.49714			100.47632			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		102.05476			102.03286			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.33500		98.79452	10.34000	98.75051				0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		103.76218	9.71000	103.73499				0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.63432			101.61302			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.85000		101.03562	8.86000	100.99307				0	3,280,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond	8.98000	98.98322	8.99000	98.93627	0.00	2,000,000,000	1,700,000,000.00			
LGL04	On 14/08/2020	Spot Bond	10.00500	100.55028	10.01000	100.50401	0.00	0	590,300,000.00			
LGL05	On 12/12/2021	Spot Bond	0.00000	100.80814		100.78418	0.00	0	0.00			
LHL01	On 13/12/2015	Spot Bond	0.00000	100.94723		100.91648	0.00	0	300,000,000.00			
LHL02	On 13/12/2015	Spot Bond	7.96500	102.01089	7.96500	101.98934	0.00	0	1,040,000,000.00			
LHL03	On 13/12/2016	Spot Bond	0.00000	101.03059		100.99713	0.00	0	0.00			
LOM01	On 25/11/2019	Spot Bond	0.00000	101.55187		101.52184	0.00	0	0.00			
LRFA1	On 17/11/2025	Spot Bond	0.00000	101.22172		101.20027	0.00	0	0.00			
LRFB1	On 17/11/2025	Spot Bond	0.00000	101.27888		101.25601	0.00	0	0.00			
LRFC1	On 17/11/2025	Spot Bond	0.00000	101.37105		101.34652	0.00	0	0.00			
MAQ062	On 13/11/2015	Spot Bond	0.00000	101.22260		101.20313	0.00	0	0.00			
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.58644		100.56721	0.00	0	0.00			
MAQ070	On 30/07/2015	Spot Bond	0.00000	99.75863		99.74139	0.00	0	0.00			
MAQ071	On 11/08/2015	Spot Bond	0.00000	99.54584		99.52838	0.00	0	0.00			
MAQ072	On 10/09/2015	Spot Bond	0.00000	99.00515		98.98739	0.00	0	0.00			
MAQ073	On 09/10/2015	Spot Bond	0.00000	98.50359		98.48599	0.00	0	0.00			
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	102.47799		102.46016	0.00	0	0.00			
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	102.49631		102.47834	0.00	0	0.00			
MAQ0A3	On 31/08/2018	Spot Bond	0.00000	100.23862		100.22279	0.00	0	0.00			
MAQ0A4	On 31/08/2018	Spot Bond	0.00000	100.25407		100.23733	0.00	0	0.00			
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.43196		102.86365	0.00	0	0.00			
MBC024	On 05/09/2015	Spot Bond	0.00000	99.10872		99.09124	0.00	0	0.00			
MBC025	On 07/10/2015	Spot Bond	0.00000	98.54574		98.52822	0.00	0	0.00			
MBF029	On 01/10/2015	Spot Bond	0.00000	100.35844		100.33891	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
MBF030	On 01/10/2017	Spot Bond		0.00000	101.01846			100.99845			0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.42378			100.40425			0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.85970			100.84037			0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	101.10887			101.08774			0	40,000,000.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.06380			100.04605			80,000,000	40,000,000.00
MBF040	On 06/08/2015	Spot Bond		0.00000	101.32558			101.30615			0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	101.35446			101.33421			0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	101.38505			101.36436			0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.72101			100.70174			0	0.00
MBF044	On 11/04/2016	Spot Bond		0.00000	100.05744			100.03829			0	0.00
MBF045	On 13/04/2018	Spot Bond		0.00000	100.01100			100.03744			0	1,500,000,000.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		54.26888	100.00000	54.13741				0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		26.94784	100.00000	26.88255				0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		22.30654	100.00000	22.25191				0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		22.37999	100.00000	22.32517				0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		23.18993	100.00000	23.13375				0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		24.25672	100.00000	24.19796				0	0.00
MBP34	On 29/04/2018	Spot Bond		0.00000	101.57399			101.55397			0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.90500	102.62881		8.92500	102.54155			0	543,600,000.00
MBSA02	On 15/04/2019	Spot Bond		8.92500	102.15157		8.94500	102.06460			0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	102.05197			102.03079			0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.20757			100.18677			0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.21647			100.19478			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond	8.06500	102.97217	8.07500	102.93842	0.00	0	0.00			
MEFSB4	On 05/01/2019	Spot Bond	8.89500	101.57755	8.91500	101.49442	0.00	0	0.00			
MEFSB5	On 05/01/2022	Spot Bond	9.66500	101.92401	9.67000	101.87398	0.00	0	0.00			
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.47352		100.45362	0.00	0	0.00			
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.48975		100.46917	0.00	0	0.00			
MFS1B	On 20/09/2019	Spot Bond	9.68500	102.64105	9.69000	102.59713	0.00	0	0.00			
MGL01	On 15/09/2015	Spot Bond	7.11500	103.02495	7.11500	103.00511	0.00	0	2,470,000,000.00			
MIL02	On 31/05/2017	Spot Bond	8.99000	100.73951	9.00000	100.69840	0.00	0	0.00			
MIP4C	On 13/01/2016	Spot Bond	0.00000	100.05568	100.00000	69.46604	0.00	40,000,000,000	70,000,000,000.00			
MIP4F	On 13/01/2016	Spot Bond	0.00000	100.05882	100.00000	71.50330	0.00	97,100,000,000	92,000,000,000.00			
MIP4U	On 13/01/2016	Spot Bond	100.00000	69.74409	100.00000	69.48955	0.00	65,000,000,000	90,000,000,000.00			
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.60831		100.58717	0.00	0	0.00			
MMIG02	On 17/03/2026	Spot Bond	9.54000	105.54214	9.54500	105.49357	0.00	0	400,000,000.00			
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.27684		100.25316	0.00	0	0.00			
MMS01U	On 10/12/2016	Spot Bond	100.00000	35.75784	100.00000	35.67121	0.00	0	0.00			
MQB02	On 31/05/2017	Spot Bond	8.69000	100.70183	8.70000	100.66148	0.00	0	140,000,000.00			
MTN03	On 13/07/2015	Spot Bond	7.07000	99.94193	7.07000	99.96127	0.00	0	0.00			
MTN04	On 13/07/2017	Spot Bond	8.68000	102.68182	8.69000	102.63986	0.00	0	510,000,000.00			
N4A211	On 14/08/2020	Spot Bond	100.89771	7.44736	100.89771	7.42917	0.00	0	0.00			
N4A302	On 14/08/2020	Spot Bond	100.61875	7.54271	100.61875	7.52434	0.00	0	0.00			
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
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	100.69932			100.68010			0.00	32,600,000,000	10,200,000,000.00
N5B23		On 20/06/2023	Spot Bond	0.00000	100.74867			100.72810			0	0.00	
N5C23		On 20/06/2023	Spot Bond	0.00000	100.75854			100.73770			0	0.00	
N5D23		On 20/06/2023	Spot Bond	0.00000	100.86579			100.84200			0	0.00	
N5E23		On 20/06/2023	Spot Bond	0.00000	100.95501			100.92877			0	0.00	
N5F23U		On 20/06/2023	Spot Bond	100.00000	11.30129		100.00000	11.27391			0	0.00	
N5G23U		On 20/06/2023	Spot Bond	100.00000	12.09933		100.00000	12.07001			0	0.00	
NAM01		On 19/11/2022	Spot Bond	9.86500	93.03348		9.87000	92.98481			0	1,861,000,000.00	
NAM02		On 29/06/2020	Spot Bond	9.49000	100.84381		9.49500	100.79880			0	2,000,000,000.00	
NBK10A		On 25/07/2016	Spot Bond	7.74500	102.47234		7.75500	102.44119			0	0.00	
NBK11A		On 28/11/2020	Spot Bond	9.36500	99.32368		9.37000	99.27849			0	0.00	
NBK12A		On 19/03/2021	Spot Bond	8.99000	104.71441		8.99500	104.66728			0	0.00	
NBK13A		On 19/03/2024	Spot Bond	9.46500	104.66542		9.47000	104.60966			0	0.00	
NBK13B		On 21/02/2017	Spot Bond	0.00000	101.97376			101.95465			0	0.00	
NBK14A		On 26/06/2021	Spot Bond	9.35000	100.25342		9.35500	100.20602			0	0.00	
NBK14B		On 27/08/2015	Spot Bond	0.00000	101.01294			100.99387			0	0.00	
NBK15A		On 11/02/2022	Spot Bond	9.59000	99.91255		9.59500	99.86316			0	0.00	
NBK15B		On 27/08/2017	Spot Bond	0.00000	102.05731			102.03805			0	0.00	
NBK16A		On 12/02/2025	Spot Bond	10.22000	99.30766		10.22000	99.28032			0	3,500,000,000.00	
NBK16B		On 25/07/2016	Spot Bond	0.00000	101.65451			101.63620			0	0.00	
NBK17A		On 22/04/2026	Spot Bond	10.40000	99.40483		10.40000	99.37730			0	500,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK17B	On 28/11/2016	Spot Bond	0.00000		101.03072			101.01184			0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.31500		100.90735		9.32000	100.86301			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.26832			100.24851			0	0.00
NBK19A	On 01/06/2022	Spot Bond	9.74000		100.67121		9.74500	100.62048			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		99.94080			99.92052			0	1,000,000,000.00
NBK20A	On 01/06/2026	Spot Bond	10.47000		100.54498		10.47000	100.51696			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.41883			100.39861			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		101.30093			101.28085			0	300,000,000.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		101.32169			101.30064			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		101.35709			101.33549			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		101.39638			101.37376			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		101.45425			101.43113			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		101.91710			101.89528			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		100.92290			100.90230			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.86500		104.08088		6.86500	104.06153			6,400,000,000	7,380,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.93577			100.91623			0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.97500		112.18191		8.99500	112.08358			0	3,071,600,000.00
NBK4	On 28/10/2024	Spot Bond	10.79500		38.60409		10.79500	38.59325			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		99.91526			99.89392			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.79000		103.93556		7.80000	103.90730			0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.47078			100.45019			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		97.46839			97.44991			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.92236			100.90133			0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN64	On 25/01/2016	Spot Bond	0.00000		99.77969			99.75903			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		101.68057			101.65915			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		93.96189			93.94278			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		101.36696			101.34490			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.51081			100.48934			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.48487			100.46449			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.76094			100.73960			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.46894			100.44923			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.45394			100.43469			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.45362			100.43438			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		101.54599			101.52585			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.52238			100.50025			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.96500		107.36391		9.96500	107.33553			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.51919			100.49719			0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.00000		106.23342		10.00000	106.20525			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.52238			100.50025			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.46996			100.45003			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.52548			100.50516			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.52748			100.50514			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.53387			100.51125			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.91957			100.89834			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		100.15011			100.12857			0	0.00
NCLN94	On 20/09/2020	Spot Bond	0.00000		100.21942			100.19743			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond		7.46500	103.93087		7.46500	103.90990			0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	101.92822			101.90410			0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	99.89567			99.87071			0	0.00
NED15	On 08/04/2024	Spot Bond		10.10500	105.00398		10.12500	104.85982			0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	98.80574			98.78077			0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	102.13719			102.11332			0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.00000		0.00000	99.97560			0	0.00
NED19	On 01/07/2025	Spot Bond		0.00000	100.41077			100.38473			0	0.00
NED20	On 01/07/2025	Spot Bond		11.23500	100.68090		11.24000	100.63251			0	1,500,000,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.18488			100.16639			0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	118.05621		9.44500	118.02662			0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	101.18130			101.15599			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.90200		10.00000	110.87300			0	0.00
NILB10	On 08/12/2016	Spot Bond		2.14000	171.98774		2.17000	171.85869			0	0.00
NILB11	On 31/01/2025	Spot Bond		2.46000	113.84628		2.46000	113.80627			0	0.00
NILB12	On 07/12/2033	Spot Bond		3.45000	187.78580		3.45000	187.72075			0	0.00
NILB13	On 31/01/2025	Spot Bond		2.85000	110.08005		2.85000	110.03680			0	0.00
NILB14	On 31/03/2028	Spot Bond		3.19000	142.22630		3.19000	142.17361			0	0.00
NILB15	On 31/03/2028	Spot Bond		3.10000	153.92671		3.10000	153.86898			0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.73500	106.92188		8.74000	106.87634			0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.36500	105.68544		9.37000	105.63906			0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	101.24247			101.22245			0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	101.05944			101.04013			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1A17	On 22/05/2050	Spot Bond	0.00000		101.09687			101.07688			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		101.07443			101.05486			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		101.14023			101.11944			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.56500		106.91423	9.57000	106.86103				0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		101.11930			101.09889			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		101.10434			101.08422			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000		101.20440			101.18243			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.76500		105.70660	9.77000	105.65927				0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		101.13425			101.11357			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		101.14173			101.12091			300,000,000	300,000,000.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000		101.26862			101.24547			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		101.41784			101.39194			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.32686			101.30264			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		101.16415			101.14292			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.69500		111.72173	8.71500	111.63461				0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.44000		117.10182	9.44500	117.04408				0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.03500		175.93245	2.06500	175.52254				0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.37000		114.95014	10.37000	114.91838				0	2,520,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		101.92530			101.90517			200,000,000	600,000,000.00
NTC15	On 26/07/2015	Spot Bond	0.00000		99.80625			101.64250			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.53629			100.51475			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.86726			100.84659			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		101.05209			101.03098			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NYT101	On 28/05/2020	Spot Bond	0.00000		101.19265			101.16823			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		101.47231			101.44170			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.41130	100.00000		18.36670			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		99.45355	100.00000		99.18256			0	0.00
OML01	On 27/10/2015	Spot Bond	6.95500		102.44929	6.95500		102.43014			0	500,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		101.11154			101.08849			0	0.00
OML03	On 27/11/2024	Spot Bond	9.88500		99.04524	9.89000		99.00211			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.81356			100.79020			0	0.00
OML05	On 19/03/2025	Spot Bond	10.07000		101.99461	10.07500		101.94920			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.64500		101.78104	10.65000		101.72911			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.22000		101.96768	11.22000		101.93744			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		39.49657	100.00000		39.40089			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.24000			100.22000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.90200	10.00000		110.87300			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		102.69205			102.67226			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.77144			100.75107			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		101.39603			101.37650			0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000		101.27175			101.25117			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.44331			100.42305			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		99.77372			99.75204			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		101.79143			101.77049			0	0.00
PPC004	On 30/06/2021	Spot Bond	9.64000		101.39915	9.64500		101.35081			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.56078			101.54139			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.60393			101.58399			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.62335			101.60315			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.66650			101.64574			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.85198			101.82884			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.89511			101.87141			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.74387			101.72112			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.04000		43.94248		8.04000	43.93301			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	5.96500		105.69633		5.96500	105.67922			0.00	03,030,000,000	74,630,000,000.00
R158P	On 15/09/2015	Spot Bond	6.62000		98.90575		6.63000	98.88635			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.72000		111.96949		6.73000	111.93768			0.00	5,019,641,600	60,312,789,900.00
R159P	On 15/09/2016	Spot Bond	6.55000		92.76195		6.56000	92.73521			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.22000		117.39803		8.22000	117.37219			0.00	95,558,248,300	65,584,296,500.00
R187P	On 21/12/2026	Spot Bond	7.96000		40.97037		7.96000	40.96163			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.88000		38.25823		7.88000	38.25015			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.63000		289.43008		1.66000	288.73038			0.00	20,344,000	31,134,372,000.00
R202	On 07/12/2033	Spot Bond	1.85400		234.43102		1.85400	234.35263			0.00	2,434,830,200	94,479,100,000.00
R2023	On 28/02/2023	Spot Bond	8.06500		101.12344		8.07000	101.07394			0.00	11,100,481,600	90,615,511,000.00
R203	On 15/09/2017	Spot Bond	7.13000		104.95284		7.14000	104.91279			0.00	65,123,543,800	83,808,077,400.00
R2030	On 31/01/2030	Spot Bond	8.66500		98.22289		8.66500	98.19987			0.00	09,620,687,600	23,195,493,800.00
R2032	On 31/03/2032	Spot Bond	8.76000		97.95831		8.76000	97.93536			0.00	07,305,270,000	54,713,790,600.00
R2037	On 31/01/2037	Spot Bond	8.88500		100.22364		8.88500	100.19959			0.00	54,531,025,200	51,075,562,600.00
R204	On 21/12/2018	Spot Bond	7.47500		102.10147		7.49500	102.02082			0.00	47,753,771,100	57,648,779,300.00
R2044	On 31/01/2044	Spot Bond	8.92000		102.25719		8.92000	102.23255			0.00	52,314,706,200	92,484,613,100.00
R2048	On 28/02/2048	Spot Bond	8.91000		101.57207		8.91000	101.54802			0.00	23,614,744,800	50,568,546,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond	7.68500	98.39130	7.69000	98.35261	0.00	57,015,968,400	08,054,664,900.00			
R208	On 31/03/2021	Spot Bond	7.84000	97.01818	7.84500	96.97580	0.00	61,054,727,200	58,163,606,000.00			
R209	On 31/03/2036	Spot Bond	8.82000	77.55062	8.82000	77.53233	0.00	60,286,547,800	07,290,186,500.00			
R210	On 31/03/2028	Spot Bond	1.70000	178.94051	1.70000	178.88142	0.00	2,578,371,200	40,222,035,600.00			
R211	On 31/01/2017	Spot Bond	0.76000	135.26838	0.78000	135.18650	0.00	20,573,034,600	58,627,166,300.00			
R212	On 31/01/2022	Spot Bond	1.62500	140.70614	1.63000	140.61815	0.00	21,067,490,200	34,811,145,100.00			
R213	On 28/02/2031	Spot Bond	8.69000	88.31123	8.69500	88.25289	0.00	33,467,319,200	47,313,484,400.00			
R214	On 28/02/2041	Spot Bond	8.84500	78.79779	8.84500	78.77927	0.00	64,867,896,800	57,258,493,000.00			
R228C	On 15/09/2015	Spot Bond	6.62000	98.90575	6.63000	98.88635	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.54000	95.80608	6.55000	95.78313	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.55000	92.76195	6.56000	92.73521	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.56000	97.23874	6.57000	97.21763	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.54000	94.18043	6.55000	94.15536	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.60000	91.12243	6.61000	91.09362	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.10500	87.38337	7.11500	87.35038	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.15500	84.28656	7.16500	84.25057	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.48000	80.63080	7.50000	80.56904	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.46000	77.77537	7.48000	77.70834	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.44000	75.03553	7.46000	74.96366	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.43000	72.37524	7.45000	72.29897	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.64500	69.07339	7.65000	69.04283	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	7.62500	66.59993	7.63000	66.56888	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	7.76000	63.66125	7.76500	63.62983	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	7.73000	61.39740	7.73500	61.36567	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
R341C	On 21/06/2022	Spot Bond		7.70000	59.23117		7.70500	59.19918			0	0.00
R342C	On 21/12/2022	Spot Bond		7.67000	57.15790		7.67500	57.12569			0	0.00
R343C	On 21/06/2023	Spot Bond		7.63000	55.21532		7.63500	55.18293			0	0.00
R344C	On 21/12/2023	Spot Bond		7.59000	53.35935		7.59500	53.32682			0	0.00
R345C	On 21/06/2024	Spot Bond		8.16000	48.95099		8.16000	48.94029			0	0.00
R346C	On 21/12/2024	Spot Bond		8.12000	47.20289		8.12000	47.19262			0	0.00
R347C	On 21/06/2025	Spot Bond		8.08000	45.53474		8.08000	45.52489			0	0.00
R348C	On 21/12/2025	Spot Bond		8.04000	43.94248		8.04000	43.93301			0	0.00
R349C	On 21/06/2026	Spot Bond		8.00000	42.42223		8.00000	42.41314			0	0.00
R350C	On 21/12/2026	Spot Bond		7.96000	40.97037		7.96000	40.96163			0	0.00
R351C	On 21/06/2027	Spot Bond		7.92000	39.58345		7.92000	39.57505			0	0.00
R352C	On 21/12/2027	Spot Bond		7.88000	38.25823		7.88000	38.25015			0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	101.40012			101.37863			0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	102.05829			102.08045			0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	101.02491			101.00309			0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.86652			100.84230			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		32.04100	100.00000		31.96338			0	500,000,000.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		16.45130	100.00000		16.41101			0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		30.32139	100.00000		30.24793			0	900,000,000.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		96.11051	100.00000		95.86471			0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		41.76141	100.00000		41.66024			0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		17.20481	100.00000		17.16313			0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.02095	100.00000		20.96675			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.77954	100.00000	8.75493				0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		15.98296	100.00000	15.94175				0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		12.94911	100.00000	12.91572				0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.96179	100.00000	9.93611				0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.74797		100.72648				0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.69440		100.67432				0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		101.06570		101.04432				0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		101.11996		101.09748				0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		101.00936		100.98992				0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		102.22534		102.20582				0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.44704		100.42734				0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		100.95115		100.93216				0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		100.99105		100.97127				0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		101.23107		101.20906				0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		101.03407		101.01527				0	0.00
RED101	On 13/06/2017	Spot Bond	0.00000		101.11552		101.08785				0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		17.28694	100.00000	17.24506				0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		12.12679	100.00000	12.09741				0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		10.04720	100.00000	10.02285				0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		9.28401	100.00000	9.26152				0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		101.23385		101.21417				0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		102.08563		102.06413				0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		101.55232		101.53009				0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.83538		100.81429				0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RES27	On 21/10/2016	Spot Bond	0.00000		100.26218			102.14016			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		101.02654			101.00556			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.82792			100.80605			0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.26464			100.24555			0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		99.92182			99.90208			0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		87.59682			87.54601			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		85.49017			85.44567			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		94.63910			94.57077			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		93.89401			93.82220			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.51908			100.48837			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		82.94930			82.90788			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		97.08907			97.03395			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		107.53460		12.35000	107.49900			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		15.96665		100.00000	15.92796			0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		101.71111			101.68693			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.15384		100.00000	6.13909			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		33.49117		100.00000	33.41003			0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		61.71339		100.00000	61.56389			0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.25122		100.00000	14.14562			0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		45.19184		100.00000	45.08236			0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		102.61185			102.56988			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		80.69914			80.64908			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RW21	On 21/04/2021	Spot Bond	9.21000		105.65628		9.21500	105.60782			0	764,900,000.00
RW23	On 10/12/2023	Spot Bond	9.58500		100.49176		9.59000	100.43773			0	0.00
RW28	On 10/12/2028	Spot Bond	9.95000		103.14606		9.95500	103.08155			0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.05585			97.04793			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.92000		105.19716		7.93000	105.16197			0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		110.90200		10.00000	110.87300			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.12949			101.10637			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.38000		101.75171		9.39000	101.70524			0	511,700,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.56536			100.54539			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.76840			101.74658			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		103.11011			103.08796			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		99.21216			99.18968			0	1,095,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		99.82861			99.80677			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		101.16643			101.13979			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		102.04662			102.02087			0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		101.29879			101.27219			0	0.00
SBK23	On 28/05/2027	Spot Bond	11.66500		101.02048		11.67000	100.96623			0	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.97500		100.83567		8.99500	100.76425			0	2,374,800,000.00
SBN27	On 15/09/2015	Spot Bond	7.45500		105.43637		7.45500	105.41510			0	0.00
SBN29	On 15/09/2015	Spot Bond	8.04000		105.33465		8.05000	105.31000			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.21500		105.47816		7.21500	105.45755			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.53000		102.19512		8.54000	102.15254			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.36000		105.45291		7.36000	105.43190			0	0.00
SBN35	On 15/09/2015	Spot Bond	8.08000		105.32771		8.09000	105.30294			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond		0.00000	100.64125			100.62042			0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.28585			100.26376			0	0.00
SBS13	On 22/09/2017	Spot Bond		8.02000	104.51704		8.03000	104.47477			0	400,000,000.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.14530			101.81085			6,900,000,000	7,900,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.50503			100.48376			0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	101.64567			101.62422			0	0.00
SBS19	On 23/06/2021	Spot Bond		9.60000	103.20593		9.60500	103.15689			0	0.00
SBS20	On 15/05/2026	Spot Bond		10.12000	101.21129		10.12000	101.18415			0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	101.42074			101.39780			0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	101.25146			101.23091			0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	102.12199			102.10127			0	0.00
SBS25	On 24/05/2019	Spot Bond		8.80500	101.46663		8.82500	101.37852			0	361,500,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	26.90868		100.00000	26.84847			0	0.00
SBS27	On 20/02/2024	Spot Bond		9.60500	107.09278		9.61000	107.03563			0	2,870,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	99.66949			99.65099			0	0.00
SBS29	On 12/06/2019	Spot Bond		8.83500	100.32267		8.85500	100.23423			0	0.00
SBS3	On 25/05/2026	Spot Bond		10.13000	88.60122		10.13000	88.57743			0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	99.88163			99.86113			300,000,000	300,000,000.00
SBS31	On 27/06/2027	Spot Bond		9.87000	100.30352		9.87000	100.27712			0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.53873			100.51854			300,000,000	300,000,000.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.55332			100.53259			0	0.00
SBS34	On 19/09/2024	Spot Bond		10.02000	103.71066		10.02000	103.68311			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond		0.00000	101.55117			101.53113			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS36	On 29/01/2020	Spot Bond	0.00000		101.61659			101.59601			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.12500		99.50033		9.13000	99.45805			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.29000		97.02847		10.28000	97.05856			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.84000		96.32051		10.84500	96.25847			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.54000		97.01035		9.54500	96.96305			0	577,600,000.00
SBS9	On 07/07/2016	Spot Bond	7.36000		104.03013		7.37000	104.00015			6,200,000,000	3,430,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.24000		277.42565		2.27000	276.75502			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.37000		134.03850		1.39000	133.95526			360,000,000	180,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		23.10652		100.00000	23.05054			0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.11727			100.09770			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		35.32681		100.00000	35.24123			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	2.03000		132.72478		2.05000	132.64008			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.83423		6.50000	101.81644			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.65094			101.62927			300,000,000	300,000,000.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.78342			101.76188			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.63000		100.61024		8.64000	100.56934			0	263,500,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.42758			101.40514			0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.26918			100.16471			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.47124			100.45126			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS11U	On 19/11/2016	Spot Bond	100.00000		37.71772		100.00000	37.62634			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.90200		10.00000	110.87300			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.72567			100.70415			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.68102			100.65959			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		53.35526		100.00000	53.22601			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		41.45576		100.00000	41.35534			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		42.92226		100.00000	42.81828			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.47000		104.82454		9.48000	104.77891			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		99.90794			99.88495			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		101.16477			101.14232			0	0.00
SHS23	On 29/06/2018	Spot Bond	0.00000		100.36524			100.34355			0	0.00
SHS24	On 29/06/2020	Spot Bond	0.00000		100.37886			100.35636			0	0.00
SHS25	On 29/06/2020	Spot Bond	9.74000		100.79395		9.74500	100.74841			0	5,500,000.00
SHS26	On 29/06/2020	Spot Bond	0.00000		100.34552			100.32360			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.97000		105.70835		7.98000	105.67518			0	1,140,000,000.00
SLI3	On 15/08/2018	Spot Bond	9.12500		102.49543		9.14500	102.41777			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.53000		102.19512		8.54000	102.15254			0	3,770,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.16246			101.14169			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.16916			101.14961			0	3,200,000,000
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.55391			101.53349			0	1,600,000,000.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		101.12004			101.09966			0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		101.15027			101.12935			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		101.13450			101.11146			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond	8.23000		101.72076		8.24000	101.68926			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.16814			100.15018			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		99.99991			99.98064			0	0.00
SSA06	On 16/04/2020	Spot Bond	9.43000		96.82981		9.43500	96.78722			0	660,700,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		101.01039			100.98786			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.45609			100.43305			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		99.77234			99.75101			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.41000		90.41138		9.41500	90.36853			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.41000		90.41138		9.41500	90.36853			0	0.00
SSN007	On 15/01/2020	Spot Bond	9.10500		93.29668		9.11000	93.25674			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.62042			100.59808			0	0.00
SSN009	On 15/09/2017	Spot Bond	8.01000		103.20814		8.02000	103.16648			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.35000		114.91970		2.35000	114.87964			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.78500		98.25331		8.80500	98.17285			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		101.17247		8.50000	101.14934			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.26000		102.29572		10.26000	102.26776			0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.88171			100.86161			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.56000		75.64863		10.56500	75.59736			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		99.89947			99.87914			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.97944			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.47189			100.44927			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.97703			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.42727			100.40178			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		101.11038			101.08864			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		100.63298			100.61081			0	0.00
SSN034	On 02/06/2020	Spot Bond	0.00000		100.98780			100.96527			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		99.25565			99.23749			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000		99.91241			99.89489			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000		98.62928			98.64685			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000		98.62879			98.64637			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000		98.73310			98.75069			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000		99.48612			99.46840			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000		99.41857			99.40095			0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000		99.43286			99.41514			0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000		99.43447			99.41680			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000		99.41514			99.39741			0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000		99.36197			99.34424			0	0.00
SY1247	On 28/08/2015	Spot Bond	0.00000		99.23699			99.21925			0	0.00
SY1248	On 08/09/2015	Spot Bond	0.00000		99.03675			99.01892			0	0.00
SY1249	On 10/09/2015	Spot Bond	0.00000		99.00671			98.98897			0	0.00
SY1250	On 16/09/2015	Spot Bond	0.00000		98.90807			98.89046			0	0.00
SY1251	On 22/07/2015	Spot Bond	0.00000		99.58478			99.57809			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.42500		104.84734		6.42500	104.82914			0	0.00
SZ25	On 30/09/2025	Spot Bond	8.87000		103.46870		8.87000	103.44417			0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		101.14271			101.12193			0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		101.21579			101.19406			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
T12A12	On 21/02/2048	Spot Bond		9.33500	100.51413		9.34000	100.47709			0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	61.81514		100.00000	61.66540			0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	99.92951			99.91166			0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	101.40489			101.38526			0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.44788			100.42731			0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.45733			100.43811			0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.48007			100.45990			0	1,240,000,000.00
TFS131	On 21/05/2015	Spot Bond		0.00000	101.07880						0	0.00
TFS131	On 20/11/2015	Spot Bond		100.00000	87.94085		100.00000	87.81682			0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	102.94168			102.90446			0	0.00
TFS133	On 28/07/2016	Spot Bond		0.00000	101.50302			101.48358			0	0.00
TFS134	On 28/04/2016	Spot Bond		0.00000	101.49461			101.47504			0	0.00
TFS135	On 06/07/2018	Spot Bond		0.00000	100.20551			100.18474			0	0.00
TFS136	On 06/07/2020	Spot Bond		0.00000	100.21054			100.18926			0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	101.51822			101.49928			0	0.00
TFS84	On 28/07/2016	Spot Bond		7.62000	105.11038		7.63000	105.07879			1,200,000,000	300,000,000.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	99.91778			99.89725			0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	99.91559			99.89452			0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	99.95758		7.83000	99.93636			0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	99.91899			99.89876			0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	99.91625			99.89533			0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	99.91045			99.88809			0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	99.91899			99.89876			0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	99.91625			99.89533			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10A9	On 18/07/2017	Spot Bond		7.16000	99.96114		7.16000	99.94172			0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	99.91089			99.88864			0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	99.91133			99.88919			0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	99.90083			99.87607			0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	99.90225			99.87784			0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	99.85928			99.82416			0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	99.86421			99.83031			0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	99.91910			99.89889			0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	99.91559			99.89452			0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	99.95280		8.73000	99.92921			0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	99.67213			99.65179			0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	99.91625			99.89533			0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.94500	98.02958		8.96500	97.95478			0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	99.50365			99.48464			0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	99.92266			99.90309			0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	99.91067			99.88837			0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	99.91188			99.88987			0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	99.91881			99.89827			0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	99.90105			99.87634			0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	99.90149			99.87689			0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	99.91197			99.88971			0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	99.86694			99.83372			0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	99.86650			99.83317			0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	99.87638			99.84517			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12A1	On 21/08/2048	Spot Bond	0.00000		101.12760			101.10709			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		101.16538			101.14419			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.28500		103.27161		9.29000	103.22901			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		101.14271			101.12193			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		101.19561			101.17385			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.19500		101.20953		9.20000	101.16786			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		101.15492			101.13428			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		101.21579			101.19406			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.30500		100.04169		9.31000	100.00175			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		101.26356			101.24056			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		101.26356			101.24056			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		101.28425			101.26127			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		101.28425			101.26127			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		101.38421			101.35900			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		101.38421			101.35900			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		101.40587			101.38069			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		101.40435			101.37920			0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		101.87243			101.83823			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		101.87243			101.83823			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		102.08636			102.05232			0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000		101.88981			101.85584			0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		99.92255			99.90295			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.74126		101.06155	5.72706			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.12789			100.10960			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		99.92416			99.90496			680,000,000	340,000,000.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.25993			100.24135			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		99.92416			99.90496			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		99.92309			99.90362			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		99.92255			99.90295			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		99.92480			99.90576			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		99.92309			99.90362			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		99.91720			99.89626			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		99.91720			99.89626			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		99.91720			99.89626			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		99.90866			99.88557			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		99.90653			99.88291			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		99.90919			99.88624			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		99.86679			99.83319			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		99.86416			99.82989			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		99.86521			99.83121			0	0.00
TL20	On 22/02/2020	Spot Bond	9.56500		89.46957		9.57000	89.43073			0	100,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		110.90200		10.00000	110.87300			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond		8.28000	103.57939		8.29000	103.53544			0	13,200,000,000.00
TN20	On 17/09/2020	Spot Bond		9.57000	107.14982		9.57500	107.10209			900,000	11,756,200,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.44816		100.00000	1.44465			0	0.00
TN23	On 06/11/2023	Spot Bond		9.85000	107.35854		9.85500	107.30158			0	11,935,000,000.00
TN25	On 19/08/2025	Spot Bond		9.98000	100.83000		9.98000	100.80287			0	13,200,000,000.00
TN27	On 14/11/2027	Spot Bond		10.02000	93.67009		10.02000	93.64521			0	9,795,500,000.00
TN30	On 09/10/2030	Spot Bond		10.46000	103.07966		10.46000	103.05095			0	2,000,000,000.00
TN40	On 09/10/2040	Spot Bond		10.77000	102.67079		10.77000	102.64137			0	2,100,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.72067			100.70054			0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.99102			100.97037			0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	101.28592			101.26518			0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	101.31804			101.29678			0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	101.32134			101.30003			0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	101.47982			101.45591			0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	101.80839			101.77910			0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	101.31972			101.29844			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.90200		10.00000	110.87300			0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.20530			100.18484			0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.20934			100.18847			0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.11374			100.01080			0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	99.80314			99.69888			0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.59925		10.00000	99.57259			0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.60921		9.75000	99.58321			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TR32	On 31/12/2099	Spot Bond			100.00000		9.62010		100.00000	9.59529			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond			0.00000		100.61548			100.59530			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond			0.00000		100.65276			100.63137			0.00	0	0.00
TRAA3U	On 14/06/2024	Spot Bond			100.00000		8.26252		100.00000	8.24250			0.00	0	0.00
TRAA4U	On 14/06/2024	Spot Bond			100.00000		8.80266		100.00000	8.78132			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond			0.00000		100.67344			100.65138			0.00	0	0.00
TRAB2U	On 14/06/2024	Spot Bond			100.00000		9.12673		100.00000	9.10462			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond			0.00000		100.67758			100.65538			0.00	300,000,000	300,000,000.00
TRAC2U	On 14/06/2024	Spot Bond			100.00000		9.39680		100.00000	9.37404			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond			0.00000		100.79311			100.76713			0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond			100.00000		12.69161		100.00000	12.66088			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond			0.00000		101.04707			101.01276			0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond			100.00000		16.31052		100.00000	16.27101			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond			100.00000		13.73976		100.00000	13.70648			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond			0.00000		99.87200			99.85372			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond			0.00000		99.61240			99.59395			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond			0.00000		99.34625			99.32757			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond			0.00000		99.08184			99.06310			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond			0.00000		104.67105			104.63244			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond			0.00000		103.47166			103.43351			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond			0.00000		98.02827			98.00949			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond			0.00000		97.53634			97.51782			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond			0.00000		97.22629			97.20742			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond			0.00000		96.52305			96.50465			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
TSP183	On 04/02/2016	Spot Bond	0.00000		96.29553			96.27728			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		95.95964			95.94102			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		95.64585			95.62700			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		95.28828			95.26905			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		95.01910			94.99986			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000		97.84048			97.82233			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000		94.26119			94.24212			0	0.00
TSP191	On 26/05/2016	Spot Bond	0.00000		93.93675			93.91750			0	0.00
TSP192	On 09/06/2016	Spot Bond	0.00000		93.59563			93.57616			0	0.00
TSP193	On 23/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TSP194	On 14/01/2016	Spot Bond	0.00000		96.71674			96.69870			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.83786		100.00000	14.80191			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		103.05534			103.03671			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		100.43791			100.41933			0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.58688			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.98127			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000		101.55122			101.53339			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000		101.49980			101.48195			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000		101.22376			101.20487			0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000		101.06281			101.04479			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000		100.92959			100.91171			0	0.00
TWC101	On 26/08/2015	Spot Bond	0.00000		100.79357			100.77553			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC102	On 24/08/2015	Spot Bond		0.00000	100.90068			100.88267			0	0.00
TWC103	On 25/11/2015	Spot Bond		0.00000	100.94014			100.92137			0	0.00
TWC104	On 16/07/2015	Spot Bond		0.00000	100.41951			100.40203			0	0.00
TWC105	On 12/10/2015	Spot Bond		0.00000	100.10862			100.09052			0	0.00
TWC106	On 14/10/2015	Spot Bond		0.00000	100.05431		100.00000	80.04386			10,000,000,000	10,000,000,000.00
TWC107	On 10/01/2016	Spot Bond		100.00000	69.47231		100.00000	100.00000			0	0.00
TWCJ18	On 13/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TWCJ19	On 26/08/2015	Spot Bond		0.00000	100.87795			100.85800			0	0.00
TWCJ20	On 14/10/2015	Spot Bond		0.00000	100.06007		100.00000	80.04386			300,000,000	300,000,000.00
TWCM18	On 13/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TWCM19	On 26/08/2015	Spot Bond		0.00000	100.80803			100.78967			0	0.00
TWCM20	On 14/10/2015	Spot Bond		0.00000	100.05489		100.00000	80.04386			200,000,000	200,000,000.00
UG21	On 02/03/2021	Spot Bond		9.24000	110.23012		9.24500	110.18062			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	6.67961		100.00000	6.66624			0	0.00
VJA02U	On 20/04/2023	Spot Bond		100.00000	6.25661		100.00000	6.22981			0	0.00
VJB01U	On 20/01/2023	Spot Bond		100.00000	6.52584		100.00000	6.51278			0	0.00
VJB02U	On 20/04/2023	Spot Bond		100.00000	6.18600		100.00000	6.15950			0	0.00
VKC06	On 29/07/2015	Spot Bond		0.00000	103.34832			103.32874			0	0.00
VKC07	On 04/09/2015	Spot Bond		0.00000	101.30734			101.28753			0	0.00
VKC07U	On 04/09/2015	Spot Bond		100.00000	87.95181		100.00000	87.74038			0	0.00
VKC08	On 28/09/2015	Spot Bond		0.00000	102.19962			102.17981			0	0.00
VKC09	On 25/03/2016	Spot Bond		0.00000	100.41324			100.39329			0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	101.45556			101.43296			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
VKE03	On 08/05/2017	Spot Bond		0.00000	101.45752			101.43489			0	0.00	
VKE04	On 28/03/2016	Spot Bond		0.00000	100.34990			100.32917			0	0.00	
VKE05	On 28/03/2018	Spot Bond		0.00000	100.35914			100.33787			0	0.00	
VKE06	On 08/05/2018	Spot Bond		0.00000	101.43306			101.41079			0	0.00	
VKE07	On 08/06/2020	Spot Bond		0.00000	100.79741			100.77610			0	0.00	
VPA01U	On 20/01/2023	Spot Bond	100.00000		6.27258	100.00000		6.26003			0	0.00	
VPA02U	On 20/04/2023	Spot Bond	100.00000		5.99404	100.00000		5.96835			0	0.00	
VPB01U	On 20/01/2023	Spot Bond	100.00000		6.11881	100.00000		6.10657			0	0.00	
VPB02U	On 20/04/2023	Spot Bond	100.00000		5.92342	100.00000		5.89804			0	0.00	
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00034	100.00000		0.00034			0	0.00	
WS04	On 30/05/2016	Spot Bond		7.11000	106.05777		7.12000	106.02897			0	8,900,000,000.00	
WS05	On 01/08/2018	Spot Bond		1.30000	246.14798		1.32000	245.93157			0	0.00	
WSP2	On 28/05/2017	Spot Bond		7.63000	103.52442		7.64000	103.48595			0	5,568,227,500.00	
WSP3	On 28/05/2019	Spot Bond		8.03000	104.35157		8.05000	104.26255			0	0.00	
WSP4	On 28/05/2020	Spot Bond		8.31000	103.89708		8.31500	103.85406			0	0.00	
WSP5	On 28/05/2021	Spot Bond		8.54000	103.26867		8.54500	103.22219			0	2,900,000,000.00	
Z020	On 19/10/2015	Spot Bond		5.84500	98.50150		5.84500	98.48596			0	0.00	
Z083	On 30/09/2019	Spot Bond		7.42000	73.60381		7.44000	73.52954			0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000		79.17570	100.00000		79.00433			0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000		44.11001	100.00000		44.02633			0	0.00	
<b>Total for j-Bonds :</b>											<b>0.00</b>	<b>17,616,200,000</b>	<b>06 122 122 200.00</b>
<b>Grand Total:</b>											<b>0.00</b>	<b>17,616,241,398</b>	<b>06 125 355 161.00</b>