



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/07/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 24/07/2015	Any day expiry		12.65370	12.65370		12.44290	12.44290		8.30	5,848	0.00
\$ / R	On 27/07/2015	Any day expiry		12.61180	12.61180		12.44290	12.44290		8.63	0	0.00
\$ / R	On 27/07/2015	Any day expiry	12.41	204.84550	0.20485		80.95860	0.08096	204.845	11.21	10,000	0.00
\$ / R	On 29/07/2015	Any day expiry		12.61180	12.61180		12.44100	12.44100		13.05	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	0.00000	0.00000		0.00850	0.00001	0.000	21.74	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	0.00030	0.00000		0.00860	0.00001	0.000	23.62	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	42.66140	0.04266		13.66190	0.01366	42.661	13.98	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	7.45940	0.00746		2.21160	0.00221	7.459	16.19	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	365.65940	0.36566		531.21160	0.53121	365.659	16.19	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	0.19630	0.00020		0.25200	0.00025	0.196	65.83	0	300.00
\$ / R	On 12/08/2015	Any day expiry		12.64240	12.64240		12.47110	12.47110		13.60	0	750.00
\$ / R	On 13/08/2015	Any day expiry		12.64460	12.64460		12.47320	12.47320		13.61	0	2,491.00
\$ / R	On 25/08/2015	Any day expiry		12.67110	12.67110		12.49920	12.49920		13.28	0	98.00
\$ / R	On 26/08/2015	Any day expiry		12.67330	12.67330		12.50130	12.50130		13.30	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	76.32210	0.07632		39.74570	0.03975	76.322	15.02	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	513.02210	0.51302		648.44570	0.64845	513.022	15.02	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry		12.67550	12.67550		12.50350	12.50350		13.50	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	0.17570	0.00018		0.16960	0.00017	0.176	17.04	0	300.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	0.74130	0.00074	0.00074		0.77490	0.00077	0.741	15.91	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	109.17190	0.10917	0.10917		58.92910	0.05893	109.172	14.52	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.37770	0.00038	0.00038		0.26410	0.00026	0.378	28.19	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.68440	12.68440	12.68440		12.51220	12.51220		13.42	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.70640	12.70640	12.70640		12.53390	12.53390		13.59	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.71520	12.71520	12.71520		12.54260	12.54260		13.55	0.00	77,491	521,346.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.44620	0.00045	0.00045		0.46210	0.00046	0.446	17.13	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,115.68800	2.11569	2.11569	1,943.10950	1.94311	2,115.688	2,115.688	16.95	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	1.17240	0.00117	0.00117		1.32780	0.00133	1.172	15.25	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,716.42950	1.71643	1.71643	1,543.99890	1.54400	1,716.430	1,716.430	15.17	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	1.22950	0.00123	0.00123		1.39890	0.00140	1.230	15.17	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,547.05480	1.54705	1.54705	1,374.79580	1.37480	1,547.055	1,547.055	14.41	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	1.99700	0.00200	0.00200		2.38130	0.00238	1.997	14.27	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	2.20510	0.00221	0.00221		2.65490	0.00265	2.205	14.09	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	2.49860	0.00250	0.00250		3.04550	0.00305	2.499	13.87	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	4.68160	0.00468	0.00468		6.98240	0.00698	4.682	13.11	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	5.56430	0.00556	0.00556		8.15290	0.00815	5.564	13.07	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,122.36770	1.12237	1.12237	952.84970	0.95285	1,122.368	1,122.368	13.02	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	7.16770	0.00717	0.00717		10.24970	0.01025	7.168	13.02	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	7.78650	0.00779	0.00779		11.05150	0.01105	7.786	13.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	13.08530	0.01309	0.01309		17.81600	0.01782	13.085	12.89	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	747.59080	0.74759	0.74759	587.83430	0.58783	747.591	747.591	12.67	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	32.39080	0.03239	0.03239		45.23430	0.04523	32.391	12.67	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	712.23450	0.71223	0.71223	555.28030	0.55528	712.234	712.234	12.63	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	678.15220	0.67815	0.67815	523.59540	0.52360	678.152	678.152	12.67	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	46.29110	0.04629	0.04629		65.49320	0.06549	46.291	12.69	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	661.49110	0.66149	0.66149	508.09320	0.50809	661.491	661.491	12.69	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	636.85610	0.63686	0.63686	485.28320	0.48528	636.856	636.856	12.74	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	581.12720	0.58113	0.58113	434.21140	0.43421	581.127	581.127	12.84	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	65.92720	0.06593	0.06593		91.61140	0.09161	65.927	12.84	0.00	80,350	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	558.03410	0.55803	0.55803	413.28300	0.41328	558.034	558.034	12.88	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	410.98050	0.41098	0.41098	283.91900	0.28392	410.981	410.981	13.18	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	150.83430	0.15083	0.15083		200.16920	0.20017	150.834	13.24	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	373.94230	0.37394	0.37394	252.61570	0.25262	373.942	373.942	13.27	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	367.99090	0.36799	0.36799	247.64270	0.24764	367.991	367.991	13.28	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	344.82640	0.34483	0.34483	228.44510	0.22845	344.826	344.826	13.34	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	317.30330	0.31730	0.31730	208.54450	0.20854	317.303	317.303	13.41	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	306.74050	0.30674	0.30674	201.04350	0.20104	306.740	306.740	13.44	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	281.43870	0.28144	0.28144	183.39270	0.18339	281.439	281.439	13.51	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	245.98780	0.24599	0.24599	158.20680	0.15821	245.988	245.988	13.72	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	226.45720	0.22646	0.22646	144.22100	0.14422	226.457	226.457	13.89	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	191.59370	0.19159	0.19159	119.85190	0.11985	191.594	191.594	14.22	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	446.62780	0.44663	0.44663		557.07980	0.55708	446.628	14.55	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	161.82780	0.16183	0.16183		99.67980	0.09968	161.828	14.55	0.00	50,000	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	146.16130	0.14616	0.14616		89.30730	0.08931	146.161	14.75	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	143.70020	0.14370	0.14370		87.69190	0.08769	143.700	14.78	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	136.55430	0.13655	0.13655		83.03060	0.08303	136.554	14.88	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	125.42060	0.12542	0.12542		75.84060	0.07584	125.421	15.04	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	640.60970	0.64061	771.10270	0.77110	640.610	15.38	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	100.55600	0.10056	60.58620	0.06059	100.556	15.48	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	82.42190	0.08242	49.77780	0.04978	82.422	15.90	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	33.17890	0.03318	20.12570	0.02013	33.179	18.16	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	21.34800	0.02135	13.21340	0.01321	21.348	19.15	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	17.30780	0.01731	10.86180	0.01086	17.308	19.65	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	14.51740	0.01452	9.23570	0.00924	14.517	20.08	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.74610	12.74610	12.57310	12.57310		13.72	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	1.72650	0.00173	1.74300	0.00174	1.727	15.77	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	3.83500	0.00384	4.22600	0.00423	3.835	14.46	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	6.88260	0.00688	8.72840	0.00873	6.883	13.52	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	139.40380	0.13940	89.76460	0.08976	139.404	15.36	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	53.36150	0.05336	34.40920	0.03441	53.361	17.91	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	7.12140	0.00712	4.99660	0.00500	7.121	28.62	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.75060	12.75060	12.57750	12.57750		13.75	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.81380	12.81380	12.63960	12.63960		13.76	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	4.58970	0.00459	4.73530	0.00474	4.590	15.21	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	9.40780	0.00941	10.50920	0.01051	9.408	14.21	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	156.68750	0.15669	112.45000	0.11245	156.688	15.98	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	19.26490	0.01926	14.63630	0.01464	19.265	27.84	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.87800	12.87800	12.70230	12.70230		13.97	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	8.24070	0.00824	8.58850	0.00859	8.241	14.94	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	15.88710	0.01589	17.42210	0.01742	15.887	14.12	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	168.37850	0.16838	127.89600	0.12790	168.378	16.58	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	23.99360	0.02399	18.06600	0.01807	23.994	27.00	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.90770	12.90770	12.73150	12.73150		13.92	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.91460	12.91460	12.73820	12.73820		13.93	0.00	21,954	173,740.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,978.51130	1.97851	1,803.17630	1.80318	1,978.511	14.51	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	13.91130	0.01391	14.97630	0.01498	13.911	14.51	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,929.79240	1.92979	1,754.65810	1.75466	1,929.792	14.40	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,736.14180	1.73614	1,562.10260	1.56210	1,736.142	13.96	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,544.98110	1.54498	1,372.66640	1.37267	1,544.981	13.51	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	42.61480	0.04261	51.28230	0.05128	42.615	13.07	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	43.55810	0.04356	52.38740	0.05239	43.558	13.06	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	58.68030	0.05868	70.04440	0.07004	58.680	13.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	65.01950	0.06502	77.42570	0.07743	65.019	12.98	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	79.34690	0.07935	94.07790	0.09408	79.347	12.93	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	96.08060	0.09608	113.47940	0.11348	96.081	12.89	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	930.05810	0.93006	774.11570	0.77412	930.058	12.84	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	890.81530	0.89082	739.69570	0.73970	890.815	12.82	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	883.05440	0.88305	732.94020	0.73294	883.054	12.81	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	133.02570	0.13303	161.36180	0.16136	133.026	12.81	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	852.31960	0.85232	706.35750	0.70636	852.320	12.80	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	265.58410	0.26558	320.28260	0.32028	265.584	13.33	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	614.56900	0.61457	493.50110	0.49350	614.569	13.34	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	608.99760	0.60900	488.56120	0.48856	608.998	13.36	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	597.97070	0.59797	478.80880	0.47881	597.971	13.40	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	451.51810	0.45152	356.30590	0.35631	451.518	13.93	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	412.80930	0.41281	324.31250	0.32431	412.809	14.19	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	377.52630	0.37753	295.45000	0.29545	377.526	14.45	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	345.41560	0.34542	269.44480	0.26944	345.416	14.71	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	321.84840	0.32185	250.51440	0.25051	321.848	14.92	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	289.74600	0.28975	224.94880	0.22495	289.746	15.24	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	279.85280	0.27985	217.22720	0.21723	279.853	15.34	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	265.71870	0.26572	206.23940	0.20624	265.719	15.50	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	232.22450	0.23222	180.12810	0.18013	232.225	15.93	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	133.69540	0.13370	104.15970	0.10416	133.695	17.85	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	96.54420	0.09654	76.09680	0.07610	96.544	19.10	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	88.79180	0.08879	70.27580	0.07028	88.792	19.44	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	87.12670	0.08713	69.02690	0.06903	87.127	19.52	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	62.22830	0.06223	55.49350	0.05549	62.228	22.22	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.93750	12.93750	12.76060	12.76060		13.99	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	11.05370	0.01105	13.12050	0.01312	11.054	14.54	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	21.04520	0.02105	24.35000	0.02435	21.045	13.89	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	174.04030	0.17404	136.70890	0.13671	174.040	17.15	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	29.10850	0.02911	21.97890	0.02198	29.108	26.61	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			12.99020	12.99020	12.81210	12.81210		14.06	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.02230	13.02230	12.84340	12.84340		14.02	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	83.12320	0.08312	97.68950	0.09769	83.123	12.87	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	544.55030	0.54455	446.84710	0.44685	544.550	13.96	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	490.45160	0.49045	401.37460	0.40137	490.452	14.30	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	195.50230	0.19550	158.80820	0.15881	195.502	17.70	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.05900	13.05900	12.87900	12.87900		14.22	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	67.00330	0.06700	72.76450	0.07276	67.003	13.18	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	138.69900	0.13870	114.38950	0.11439	138.699	19.80	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.08890	13.08890	12.90790	12.90790		14.35	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	93.53570	0.09354	107.95940	0.10796	93.536	12.87	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	204.20240	0.20420	167.38510	0.16739	204.202	18.46	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.12330	13.12330	12.94130	12.94130		14.40	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.13020	13.13020	12.94800	12.94800		14.50	0.00	3,260	10,407.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	37.58350	0.03758	39.08860	0.03909	37.583	14.12	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	73.22660	0.07323	76.36690	0.07637	73.227	13.32	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	100.65080	0.10065	112.52490	0.11252	100.651	12.92	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	104.49280	0.10449	118.24590	0.11825	104.493	12.87	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	118.37880	0.11838	134.55620	0.13456	118.379	12.86	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	126.32450	0.12632	143.30640	0.14331	126.325	12.87	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	162.00040	0.16200	182.48610	0.18249	162.000	12.93	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	373.82830	0.37383	308.29130	0.30829	373.828	16.35	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	305.96940	0.30597	252.17820	0.25218	305.969	17.22	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	264.73710	0.26474	217.76600	0.21777	264.737	17.85	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	156.28570	0.15629	138.38770	0.13839	156.286	20.39	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	145.47380	0.14547	134.13090	0.13413	145.474	23.27	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	21.29660	0.02130	15.52340	0.01552	21.297	25.65	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.16460	13.16460	12.98130	12.98130		14.50	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	105.10250	0.10510	115.28900	0.11529	105.103	12.91	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	214.77660	0.21478	178.31670	0.17832	214.777	19.22	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		13.22890	13.22890		13.04360	13.04360		14.73	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	115.70540	0.11571	120.70720	0.12071	115.705	13.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	220.26490	0.22026	185.41110	0.18541	220.265	19.97	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry		13.30250	13.30250		13.11480	13.11480		14.84	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	123.21310	0.12321	129.09460	0.12909	123.213	12.98	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	238.07500	0.23808	217.01480	0.21701	238.075	21.09	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry		13.32630	13.32630		13.13780	13.13780		14.93	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	208.38970	0.20839	233.93120	0.23393	208.390	12.94	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	301.44820	0.30145	256.96020	0.25696	301.448	19.37	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry		13.33350	13.33350		13.14470	13.14470		14.93	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		13.34300	13.34300		13.15390	13.15390		14.92	0.00	11,750	13,671.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	198.52210	0.19852	223.40740	0.22341	198.522	12.89	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	377.64200	0.37764	321.98270	0.32198	377.642	18.31	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry		13.37870	13.37870		13.18840	13.18840		15.01	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	131.44630	0.13145	139.74170	0.13974	131.446	13.02	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	267.26280	0.26726	247.19220	0.24719	267.263	22.44	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry		13.44770	13.44770		13.25520	13.25520		15.08	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	137.36440	0.13736	147.45830	0.14746	137.364	13.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	302.20580	0.30221	282.30990	0.28231	302.206	24.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry		13.51120	13.51120		13.31770	13.31770		15.27	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	147.94090	0.14794	156.32510	0.15633	147.941	13.13	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	316.76890	0.31677	267.73510	0.26774	316.769	25.07	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		13.56170	13.56170		13.36780	13.36780		15.41	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry		13.58070	13.58070		13.38660	13.38660		15.53	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	158.38660	0.15839	167.57980	0.16758	158.387	13.23	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	301.83700	0.30184	247.53810	0.24754	301.837	25.05	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry		13.63970	13.63970		13.44490	13.44490		15.66	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	166.04310	0.16604	174.86430	0.17486	166.043	13.28	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	276.34460	0.27634	233.67250	0.23367	276.345	24.79	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry		13.70920	13.70920		13.51370	13.51370		15.77	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	172.88060	0.17288	181.64390	0.18164	172.881	13.30	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	251.90510	0.25191	212.70710	0.21271	251.905	24.59	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry		13.74290	13.74290		13.54710	13.54710		15.86	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		13.75340	13.75340		13.55750	13.55750		15.87	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	173.17030	0.17317	179.80050	0.17980	173.170	13.20	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	227.17290	0.22717	190.79280	0.19079	227.173	24.18	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future		12.71520	12.71520		12.54260	12.54260		13.55	0.00	177	943.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future		12.91460	12.91460		12.73820	12.73820		13.93	0.00	35	109.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future		13.13020	13.13020		12.94800	12.94800		14.50	0.00	24	63.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future		13.34300	13.34300		13.15390	13.15390		14.92	0.00	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future		19.71140	19.71140		19.47920	19.47920		11.33	0.00	4,075	28,027.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	15.52510	0.01553	14.64120	0.01464	15.525	13.70	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	17.79860	0.01780	17.30690	0.01731	17.799	12.94	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	24.70590	0.02471	25.98420	0.02598	24.706	11.31	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	115.20000	0.11520	60.71690	0.06072	115.200	12.84	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			20.00860		20.00860		19.77150	19.77150		11.98		800	4,958.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	40.49810		0.04050		45.33540	0.04534	40.498	12.09		0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	920.22760		0.92023		745.43670	0.74544	920.228	11.60		0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	474.57430		0.47457		366.62290	0.36662	474.574	12.49		0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	350.36930		0.35037		265.78550	0.26579	350.369	13.16		0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.33310		20.33310		20.08810	20.08810		12.46		0	405.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.65460		20.65460		20.40010	20.40010		12.75		0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10281		0.10281		0.10116	0.10116		11.79		0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10457		0.10457		0.10288	0.10288		12.11		0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10658		0.10658		0.10483	0.10483		12.56		0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.95010		13.95010		13.77640	13.77640		12.21		3,825	35,394.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	1.80870		0.00181		2.15900	0.00216	1.809	14.16		0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	6.57820		0.00658		8.83490	0.00883	6.578	12.88		0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	12.70830		0.01271		16.70590	0.01671	12.708	12.48		0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	13.54990		0.01355		17.78480	0.01778	13.550	12.45		0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	17.45330		0.01745		22.78930	0.02279	17.453	12.29		0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	118.29420		0.11829		72.31490	0.07231	118.294	13.26		0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	78.15480		0.07815		46.92650	0.04693	78.155	13.79		0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	45.76370		0.04576		27.08420	0.02708	45.764	14.67		0	7,500.00
€ / R	On 21/09/2015	Any day expiry			13.96830		13.96830		13.79450	13.79450		12.39		0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	64.46830		0.06447		39.39110	0.03939	64.468	14.57		0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	946.16830		0.94617	1,094.89110	1.09489		946.168	14.57		0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.06240		14.06240		13.88720	13.88720		12.53		0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	127.65790		0.12766		90.27950	0.09028	127.658	14.53		0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	985.25790		0.98526	1,123.07950	1.12308		985.258	14.53		0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.18950		14.18950		14.01200	14.01200		12.92		500	36,896.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	74.70750		0.07471		82.63040	0.08263	74.708	12.49		0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	307.34460		0.30734		362.98190	0.36298	307.345	12.59		0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	69.18120		0.06918		52.29110	0.05229	69.181	18.00		0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.31580		14.31580		14.13590	14.13590		13.02		0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	355.39790		0.35540		283.70410	0.28370	355.398	14.11		0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	337.51550		0.33752		269.25630	0.26926	337.516	14.25		0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.45580		14.45580		14.27240	14.27240		13.35		0	3,200.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.72620		14.72620		14.53640	14.53640		13.78		0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	465.32420		0.46532		531.76950	0.53177	465.324	12.81		0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	434.49780		0.43450		377.10160	0.37710	434.498	16.01		0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.00270		15.00270		14.80890	14.80890		14.31		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			459.46700		459.46700		460.64200	460.64200		0.00		0	26.00
AL37	On 05/11/2015	Index Future			466.96500		466.96500		467.88000	467.88000		0.00		0	0.00
AL7T	On 06/08/2015	Index Future			543.71100		543.71100		546.17100	546.17100		0.00		0	1.00
AL7T	On 05/11/2015	Index Future			552.58400		552.58400		554.75300	554.75300		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ALBI	On 06/08/2015	Index Future	497.28300		497.28300		499.21500	499.21500			0	508.00
ALBI	On 05/11/2015	Index Future	505.39800		505.39800		507.05900	507.05900			0	103.00
ALBI	On 04/02/2016	Index Future	514.08400		514.08400		515.59500	515.59500			0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.22630		9.22630		9.21850	9.21850		10.66	1,751	2,544.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.32860		9.32860		9.31980	9.31980		11.50	0	8,628.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.44300		9.44300		9.43270	9.43270		12.10	0	1,875.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.56020		9.56020		9.54650	9.54650		12.46	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.72780		9.72780		9.65060	9.65060		12.05	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	9.87560		9.87560		9.79620	9.79620		12.17	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	215.14660		215.14660		160.94490	160.94490			0	24,000.00
CF CANDO CAGI	On 06/08/2015	Can-Do Future	43.38240		43.38240		88.12460	88.12460			0	10,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.27930		13.27930		13.09470	13.09470		12.60	0	1,582.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.53260		13.53260		13.34330	13.34330		13.29	0	7,229.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.03430		2.03430		2.01190	2.01190		12.87	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.05290		2.05290		2.03070	2.03070		13.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.87310		1.87310		1.85000	1.85000		14.24	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.90760		1.90760		1.88380	1.88380		13.00	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	126.09926		126.09926		126.06480	126.06480			0	0.00
EL28	On 05/11/2015	Bond Future	126.59764		126.59764		126.47661	126.47661			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	9.64879		84.82215		9.60056	85.17497			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.73246		82.40416		9.68961	82.71286			0	0.00
ES33	On 04/02/2016	Bond Future	9.81174		83.82105		9.77158	84.10615			0	0.00
ES33	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
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
GOVI	On 06/08/2015	GOVI	493.33700		493.33700		495.18900	495.18900			0	471.00
GOVI	On 05/11/2015	GOVI	501.38800		501.38800		502.96900	502.96900			0	28.00
GOVI	On 04/02/2016	GOVI	510.00500		510.00500		511.43600	511.43600			0	0.00
I2025	On 06/08/2015	Bond Future	122.40035		122.40035		122.15699	122.15699			0	38.00
I2025	On 05/11/2015	Bond Future	124.38672		124.38672		124.05598	124.05598			0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2038	On 06/08/2015	Bond Future	126.02386		126.02386		125.99029	125.99029			0	4,218.00
I2038	On 05/11/2015	Bond Future	128.06882		128.06882		127.94865	127.94865			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	124.61401		124.61401		124.58046	124.58046			0	5,722.00
I2046	On 05/11/2015	Bond Future	125.23001		125.23001		125.11126	125.11126			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	134.06130		134.06130		134.02531	134.02531			0	3,821.00
I2050	On 05/11/2015	Bond Future	136.23683		136.23683		136.10873	136.10873			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	230.09200		230.09200		230.00200	230.00200			30	1,038.00
IGOV	On 05/11/2015	Index Future	233.86600		233.86600		233.61600	233.61600			0	17.00
IGOV	On 04/02/2016	Index Future	237.90400		237.90400		237.54900	237.54900			0	0.00
ILBI	On 06/08/2015	Index Future	624.16200		624.16200		623.95300	623.95300			0	159.00
ILBI	On 05/11/2015	Index Future	634.49300		634.49300		634.05300	634.05300			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.33000		93.67000		6.24000	93.76000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.36000		93.64000		6.28000	93.72000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.48000		93.52000		6.40000	93.60000			0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.51000		93.49000		6.44000	93.56000			0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.63000		93.37000		6.56000	93.44000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.76000		93.24000		6.68000	93.32000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.87000		93.13000		6.77000	93.23000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.07000		92.93000		6.97000	93.03000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.25000		92.75000		7.15000	92.85000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.37000		92.63000		7.29000	92.71000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.48000		92.52000		7.41000	92.59000			0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.60000		92.40000		7.55000	92.45000			0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.12430		0.12430		0.12370	0.12370			0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12270		0.12270		0.12310	0.12310			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.12250		0.12250		0.12310	0.12310			0	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	0.06220	0.06220		0.06140	0.06140			0.00	0	17,500.00
NGN / R	On 11/12/2015			Foreign Exchange Future	0.05890	0.05890		0.05810	0.05810			0.00	0	76,700.00
NGN / R	On 14/03/2016			Foreign Exchange Future	0.05660	0.05660		0.05570	0.05570			0.00	0	0.00
NZ\$ / R	On 14/09/2015			Foreign Exchange Future	8.32930	8.32930		8.29630	8.29630		9.66	0.00	0	0.00
NZ\$ / R	On 11/12/2015			Foreign Exchange Future	8.40650	8.40650		8.37160	8.37160		10.84	0.00	0	0.00
NZ\$ / R	On 14/03/2016			Foreign Exchange Future	8.49510	8.49510		8.45820	8.45820		11.88	0.00	0	0.00
QUANTO € / \$	On 14/09/2015			Foreign Exchange Future	1.09710	1.09710		1.09840	1.09840			0.00	0	700.00
QUANTO € / \$	On 11/12/2015			Foreign Exchange Future	1.09870	1.09870		1.10000	1.10000			0.00	0	0.00
QUANTO € / \$	On 14/03/2016			Foreign Exchange Future	1.10100	1.10100		1.10230	1.10230			0.00	0	0.00
R186	On 06/08/2015			Bond Future	8.15962	118.58861		8.09120	119.14824		9.45	0.00	0	34,881.00
R186	On 06/08/2015	7.65	Call	Bond Future	15.64000	0.01564		38.85000	0.03885	15.640	9.14	0.00	0	75.00
R186	On 06/08/2015	7.85	Call	Bond Future	111.31000	0.11131		210.24000	0.21024	111.310	9.24	0.00	0	20.00
R186	On 06/08/2015	8.05	Call	Bond Future	463.94000	0.46394		712.35000	0.71235	463.940	9.35	0.00	0	75.00
R186	On 06/08/2015	8.35	Call	Bond Future	1,826.77000	1.82677		2,298.00000	2.29800	1,826.770	9.51	0.00	0	20.00
R186	On 06/08/2015	8.45	Put	Bond Future	145.58000	0.14558		98.15000	0.09815	145.580	9.58	0.00	0	4,229.00
R186	On 06/08/2015	8.46	Put	Bond Future	135.28000	0.13528		90.97000	0.09097	135.280	9.58	0.00	0	75.00
R186	On 06/08/2015	8.50	Put	Bond Future	100.02000	0.10002		66.62000	0.06662	100.020	9.61	0.00	0	5,229.00
R186	On 06/08/2015	8.55	Put	Bond Future	67.15000	0.06715		44.23000	0.04423	67.150	9.64	0.00	0	7,229.00
R186	On 06/08/2015	8.68	Put	Bond Future	21.43000	0.02143		13.82000	0.01382	21.430	9.72	0.00	0	20.00
R186	On 06/08/2015	8.90	Put	Bond Future	2.21000	0.00221		1.41000	0.00141	2.210	9.86	0.00	0	5,350.00
R186	On 05/11/2015			Bond Future	8.21463	120.50334		8.15258	121.00041		9.34	0.00	4,200	4,220.00
R186	On 05/11/2015	7.73	Call	Bond Future	896.13000	0.89613		1,042.03000	1.04203	896.130	9.08	0.00	0	169.00
R186	On 05/11/2015	7.75	Call	Bond Future	939.85000	0.93985		1,090.64000	1.09064	939.850	9.09	0.00	0	1,200.00
R186	On 05/11/2015	7.86	Call	Bond Future	1,206.59000	1.20659		1,385.25000	1.38525	1,206.590	9.14	0.00	0	674.00
R186	On 05/11/2015	8.22	Put	Bond Future	2,370.62000	2.37062		2,148.06000	2.14806	2,370.620	9.32	0.00	0	1,090.00
R186	On 05/11/2015	8.25	Put	Bond Future	2,255.33000	2.25533		2,040.60000	2.04060	2,255.330	9.34	0.00	0	8,690.00
R186	On 05/11/2015	8.35	Call	Bond Future	2,972.52000	2.97252		3,280.28000	3.28028	2,972.520	9.38	0.00	0	843.00
R186	On 05/11/2015	8.35	Put	Bond Future	1,898.03000	1.89803		1,708.72000	1.70872	1,898.030	9.38	0.00	0	9,370.00
R186	On 05/11/2015	8.45	Put	Bond Future	1,584.34000	1.58434		1,419.15000	1.41915	1,584.340	9.43	0.00	4,667	6,248.00
R186	On 05/11/2015	8.50	Put	Bond Future	1,443.06000	1.44306		0.00000	0.00000	1,443.060	9.45	0.00	4,666	4,666.00
R186	On 05/11/2015	8.55	Put	Bond Future	1,312.15000	1.31215		0.00000	0.00000	1,312.150	9.47	0.00	4,667	4,667.00
R186	On 05/11/2015	8.85	Put	Bond Future	710.58000	0.71058		624.10000	0.62410	710.580	9.61	0.00	0	843.00
R186	On 05/11/2015	9.00	Put	Bond Future	508.58000	0.50858		443.50000	0.44350	508.580	9.68	0.00	0	2,600.00
R186	On 04/02/2016			Bond Future	8.25997	117.27584		8.20083	117.74016		9.14	0.00	0	5,512.00
R186	On 05/05/2016			Bond Future	8.29367	119.40063		8.24129	119.80386		9.14	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	292.78569	292.78569		292.71029	292.71029			0.00	0	929.00
R197	On 05/11/2015			Bond Future	297.53711	297.53711		297.26037	297.26037			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			235.81849		235.81849		235.75573	235.75573			0.00	0	52,774.00
R202	On 05/11/2015	Bond Future			239.64534		239.64534		239.42065	239.42065			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			8.03604		101.87160		7.96294	102.27652		7.25	0.00	0	20,928.00
R2023	On 06/08/2015	Bond Future	9.07	Put	0.02000		0.00002		0.01000	0.00001	0.020	7.64	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.10148		99.59222		8.03610	99.94408		7.47	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.15817		101.30438		8.09638	101.62715		7.17	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			7.15493		105.44535		7.08430	105.58242		2.37	0.00	0	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	0.51000		0.00051		0.30000	0.00030	0.510	2.46	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.23336		102.98157		7.18842	103.05895		2.08	0.00	0	2,299.00
R203	On 04/02/2016	Bond Future			7.28348		104.75220		7.25505	104.79479		1.55	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			8.54957		95.74229		8.50615	96.08841			0.00	0	7,281.00
R2030	On 05/11/2015	Bond Future			8.60486		97.28815		8.56743	97.58209			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			8.63476		99.63948		8.59128	100.01138			0.00	0	1,579.00
R2032	On 05/11/2015	Bond Future			8.69104		97.09300		8.65322	97.41193			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.73978		98.76261		8.70490	99.05292			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
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/08/2015	Bond Future			8.75905		97.78369		8.70541	98.29089			0.00	0	42,638.00
R2037	On 05/11/2015	Bond Future			8.81179		99.36254		8.76296	99.81877			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			8.85879		96.81318		8.81233	97.24235			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			7.47923		102.64324		7.40735	102.85563		3.62	0.00	0	15,357.00
R204	On 06/08/2015	Bond Future	8.41	Put	0.02000		0.00002		0.01000	0.00001	0.020	3.78	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.55655		104.30051		7.50060	104.45451		3.44	0.00	0	28.00
R204	On 04/02/2016	Bond Future			7.61342		102.05613		7.56601	102.17698		3.00	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			8.79855		99.77538		8.74481	100.33381			0.00	0	13,321.00
R2044	On 05/11/2015	Bond Future			8.84840		101.38638		8.79906	101.89350			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			8.89282		98.74670		8.84565	99.22661			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			8.79352		103.44962		8.74477	103.97064			0.00	0	44,993.00
R2048	On 05/11/2015	Bond Future			8.84460		100.68936		8.80023	101.15829			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			8.89081		102.42044		8.84860	102.86195			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	
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000				0.00	0	0.00
R207	On 06/08/2015	Bond Future			7.68269		98.94564		7.61529	99.19246		4.78		0.00	0	46,035.00
R207	On 06/08/2015	Bond Future	7.46	Call	83.81000		0.08381		148.27000	0.14827	83.810	4.70		0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.75267		100.54320		7.69774	100.73439		4.59		0.00	0	1,404.00
R207	On 05/11/2015	Bond Future	7.43	Call	491.58000		0.49158		560.19000	0.56019	491.580	4.42		0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	577.46000		0.57746		653.67000	0.65367	577.460	4.44		0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.80864		98.62949		7.76029	98.78887		4.21		0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	483.84000		0.48384		531.70000	0.53170	483.840	4.03		0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	737.92000		0.73792		801.47000	0.80147	737.920	4.08		0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.84723		100.41635		7.81382	100.52032		4.21		0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,053.87000		1.05387		1,099.57000	1.09957	1,053.870	4.10		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			7.82202		97.64841		7.75427	97.94408		5.87		0.00	0	37,517.00
R208	On 06/08/2015	Bond Future	8.85	Put	0.01000		0.00001		0.01000	0.00001	0.010	6.21		0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.88842		95.82534		7.83067	96.06781		5.89		0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	366.91000		0.36691		323.30000	0.32330	366.910	6.04		0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.94135		97.47297		7.88855	97.68599		5.51		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			8.69369		79.02198		8.64499	79.40340		14.45		0.00	0	28,380.00
R209	On 06/08/2015	Bond Future	8.71	Call	922.26000		0.92226		1,168.95000	1.16895	922.260	14.42		0.00	0	640.00
R209	On 06/08/2015	Bond Future	9.90	Put	0.02000		0.00002		0.02000	0.00002	0.020	15.35		0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.74376		77.15001		8.69979	77.49067		15.03		0.00	0	32.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,189.03000		1.18903		1,103.02000	1.10302	1,189.030	15.14		0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,002.54000		1.00254		927.73000	0.92773	1,002.540	15.20		0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.78709		78.47668		8.74547	78.79605		14.97		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			180.72743		180.72743		180.68032	180.68032				0.00	0	1,160.00
R210	On 05/11/2015	Bond Future			181.52837		181.52837		181.35768	181.35768				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			134.36393		134.36393		134.33196	134.33196				0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.54436		136.54436		136.42010	136.42010				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
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R212	On 06/08/2015	Bond Future	140.89847		140.89847		140.86230	140.86230			0	1,045.00
R212	On 05/11/2015	Bond Future	143.18498		143.18498		143.05203	143.05203			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	8.57932		89.70817		8.52577	90.12077		12.35	0	17,330.00
R213	On 05/11/2015	Bond Future	8.63515		87.61220		8.58689	87.97897		12.83	0	0.00
R213	On 04/02/2016	Bond Future	8.68523		89.11837		8.63960	89.46056		12.70	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	8.72325		80.29762		8.67449	80.70321		15.20	0	21,886.00
R214	On 05/11/2015	Bond Future	8.77262		78.30289		8.72827	78.66801		15.80	0	487.00
R214	On 04/02/2016	Bond Future	8.81703		79.64903		8.77487	79.99283		15.77	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	22,314.80000		22,314.80000		22,035.36000	22,035.36000			0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.57290		4.57290		4.52430	4.52430		13.47	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.53470		4.53470		4.48800	4.48800		13.32	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.65470		1.65470		1.60920	1.60920			0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.60480		1.60480		1.55810	1.55810			0	0.00

Total for Derivatives : 0.00 290,070 3312882.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.52932			100.53497			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.71542			100.71665			0	0.00
AA05	On 22/03/2019	Spot Bond	9.13000		103.65418		9.05500	103.85870			0	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.26657			100.27451			0	0.00
AA07	On 15/04/2021	Spot Bond	9.28000		103.61141		9.21000	103.89345			400,000,000	200,000,000.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		110.14600		10.00000	110.11800			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		101.46189			101.45027			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.27477			100.26048			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond	9.52000	98.12104		9.44500	98.30125			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000	11.18494		100.00000	11.15785			0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	102.02872		10.84000	101.99946			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000	8.65828		100.00000	8.64114			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.29711			100.27953			0	0.00
AB09	On 03/05/2017	Spot Bond	8.74000	104.87039		8.66500	104.96866			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	111.27900		10.00000	111.25000			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.21000	279.24630		2.21000	279.15053			120,000,000	60,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.16058			101.16210			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.07118			101.07106			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.89365			100.89228			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.91629			100.91437			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	98.79710			98.51221			2,000,000,000	2,000,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.20583			100.21338			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	99.89952			99.90595			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000	101.58553			101.57306			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000	101.62687			101.61386			0	0.00
ABN05	On 18/04/2021	Spot Bond	1.95000	178.47137		1.95000	178.41142			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	178.33512		2.17000	178.27412			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	190.68637		1.82000	190.62299			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.13625	82.21142		8.06125	82.33688			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.13625	82.21142		8.06125	82.33688			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.49000			100.14000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.78880			100.78862			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN40	On 29/09/2015	Spot Bond	0.00000		99.79000			99.05000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		98.90000			97.84000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		98.38000			97.16000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		96.97000			95.39000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		97.32000			95.58000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.43126			100.43744			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.30036			100.30836			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		95.96000			94.14000			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		95.26000			93.30000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		94.97000			92.97000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		94.70000			92.65000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.56982			100.57331			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.92000		105.78731		6.78500	105.78643			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.25686			100.26413			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		92.96000			90.79000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		92.73000			90.47000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.53000		112.51198		2.55000	112.27962			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.41000		166.51065		2.41000	166.45265			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.46000		216.30192		2.46000	216.22625			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		91.43000			88.89000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.63500		93.18074		9.56000	93.52968			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN68	On 12/02/2018	Spot Bond	0.00000		101.95000			101.95000			0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		103.79000			100.46000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		59.61000			60.41000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		101.70574			103.55136			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		99.29000			95.99000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		109.37000			109.21500			0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		107.01111		9.63000	106.98361			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		102.96000			99.47000			0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN79	On 21/12/2026	Spot Bond	9.55500		107.54635		9.48500	108.02196			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.98500		92.43114		8.91500	92.69691			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		98.20000			98.28000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		110.68000			110.57000			0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN87	On 21/12/2026	Spot Bond	9.65000		106.86901		9.58000	107.34007			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		93.09000			90.80000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		101.03914			101.03543			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		99.95455			99.93299			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.29000		107.27435		8.21500	107.42964			10,400,000	1,420,400,000.00
ABS11	On 09/04/2021	Spot Bond	9.46000		102.70405		9.39000	102.98167			46,000,000	523,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABS12		On 14/05/2020	Spot Bond	9.25000	101.92508		9.18000	102.16702			0	0.00
ABS13		On 14/05/2022	Spot Bond	9.69000	101.89699		9.62000	102.21423			0	0.00
ABS6		On 01/06/2020	Spot Bond	9.16000	97.59215		9.09000	97.83170			15,700,000	4,425,700,000.00
ABS7		On 11/09/2026	Spot Bond	9.75000	96.96569		9.68000	97.39053			120,000,000	1,620,000,000.00
ABS9		On 17/03/2016	Spot Bond	7.63500	104.45180		7.49500	104.51740			0	0.00
ABSI2		On 07/12/2023	Spot Bond	2.02000	282.92748		2.02000	282.83188			300,000,000	300,000,000.00
ABSI3		On 31/01/2017	Spot Bond	1.36500	132.97445		1.36500	132.93183			0	0.00
ABSI4		On 31/01/2022	Spot Bond	2.00000	136.42738		2.00000	136.38127			0	0.00
ACIF1U		On 08/07/2025	Spot Bond	100.00000	0.01061		100.00000	0.01059			0	0.00
ACL028		On 15/09/2015	Spot Bond	11.08000	105.21689		10.94500	105.20420			0	0.00
ACL029		On 20/08/2015	Spot Bond	0.00000	101.93823			101.92074			0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	9.44216		100.00000	9.41928			0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	101.98588			101.96770			0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	102.66175			102.63367			0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	56.27965		100.00000	56.14331			0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	101.89057			101.87378			0	0.00
ACL047		On 22/10/2018	Spot Bond	0.00000	75.37265			73.32892			0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	56.27965		100.00000	56.14331			0	0.00
ACL073		On 20/09/2015	Spot Bond	0.00000	98.94666			98.92678			0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.86602			100.86371			0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.94906			100.94446			0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.82896			100.82768			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACL080	On 20/09/2015	Spot Bond		0.00000	100.85400			100.85202			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.86501			100.86273			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	99.97549			99.95175			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	99.97549			99.95175			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	99.97535			99.95148			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	99.97535			99.95148			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	99.97562			99.95203			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	97.31302			97.29436			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.27900		10.00000	111.25000			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.70830			100.71008			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.83901			100.83745			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.86378			100.86153			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.87374			100.87121			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.85374			100.85176			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.80895			100.80822			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		9.46000	102.97578		9.39000	103.20233			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	91.59525			91.57520			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	196.49702			192.41627			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	196.57193			192.48905			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.82887			100.82758			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	101.74626			101.74793			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
ACL137	On 02/09/2016	Spot Bond	0.00000		101.25901			101.25169			0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		101.74552			101.74722			0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.57936			100.62640			0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		100.32968			100.30732			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.27900		10.00000	111.25000			0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		101.79113			101.79119			0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		101.71759			101.71943			120,000,000	60,000,000.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.83189			100.83052			0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		101.63906			101.64001			0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.81409			100.81321			0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.77899			100.77908			0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		103.61540		10.23000	103.58731			0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.76082			100.76141			0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		114.82697			122.11248			0	0.00
ACL167	On 20/06/2019	Spot Bond	9.59500		101.67829		9.52000	101.89284			0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.81100			100.81021			0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		119.96966		1.75000	119.93000			0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.78517			100.78391			0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		100.80991			100.80798			0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		100.76040			100.75984			0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000		100.87132			100.86938			0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000		102.07757			102.07972			0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000		100.75149			100.75117			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL184	On 20/09/2017	Spot Bond	0.00000	101.60399			101.60455			0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.80496			100.80317			0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.79339			100.79309			0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.83579			100.83432			0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.84880			100.84697			0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.82431			100.82690			0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.01154			101.01401			0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.85190			100.84998			0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.85190			100.84998			0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.88895			100.88484			0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.79011			100.78873			0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.90115			100.89788			0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.33163			102.33178			0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.88895			100.88484			0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	98.71781			98.69828			0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.86893			100.86654			0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.84946			100.84643			0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	141.94911			139.09230			0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	142.97726			140.09959			0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.74059			100.74057			0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.73364			100.73381			0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	101.36580			101.35665			0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.75247			100.75213			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	99.88912			99.88761			120,000,000	60,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL214	On 20/09/2020	Spot Bond	0.00000		100.78517			100.78391			0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		100.74157			100.74152			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.74059			100.74057			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.81988			100.81884			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000		101.79328			101.77782			0	0.00
ACL219	On 26/01/2021	Spot Bond	0.00000		100.04584			100.02254			0	0.00
ACL220	On 26/01/2021	Spot Bond	0.00000		100.04511			100.02218			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		101.17185			101.16526			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		99.95582			99.93549			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		99.95744			99.93778			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		101.49931			101.48799			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		39.02048	100.00000		38.92595			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		14.14130	100.00000		14.10704			0	0.00
AFS2U	On 02/07/2020	Spot Bond	100.00000		1.53869	100.00000		1.53496			0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		101.39533			101.38358			0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		101.53570						0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		101.62922						0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.16034			100.16926			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.17856			100.18541			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.20280			100.20690			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.15048			100.16159			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.07500		100.78052	8.00000		100.81017			0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.20070			100.20609			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.23729			100.23852			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		40.58903		100.00000	40.45132			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		10.44360		100.00000	10.40817			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.16500		101.37964		9.09000	101.58032			218,000,000	2,999,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.65000		113.74434		9.58000	114.11913			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.65500		106.06020		7.51500	106.12318			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.37500		100.77005		9.30000	101.18826			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.27449		100.00000	14.24290			0	0.00
AIR05	On 29/05/2030	Spot Bond	9.97000		101.86057		9.91500	102.25725			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.66000		170.61339		2.66000	170.55281			80,000,000	40,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.10404			101.09884			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.69052			100.69285			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.74403			100.74470			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		100.74926			100.75141			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		101.74335			101.72619			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.78613			100.75085			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		100.77898			100.77907			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		101.12809			101.08377			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.44787			101.44730			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN016	On 11/04/2017	Spot Bond	0.00000		94.14000			91.39000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		101.19263			101.19205			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		114.22679			115.28675			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.71000		235.18195		2.71000	235.09811			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		114.05260			114.94709			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		99.46711			99.46328			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		113.05650			114.37092			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		114.13935			115.64669			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		101.74716			101.72961			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.72500		208.52540		2.72500	208.45097			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		100.69694			100.69812			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		100.69742			100.69991			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.30249			100.31035			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		100.25045			100.25823			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		100.12875			100.13652			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		100.02136			99.99973			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		99.97851			99.95834			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN062	On 14/05/2018	Spot Bond	0.00000		98.50714			98.50568			0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000		100.01641			100.01657			0	0.00
ASN064	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN066	On 01/06/2018	Spot Bond	0.00000		101.15484			101.14689			0	0.00
ASN068	On 15/06/2018	Spot Bond	0.00000		100.88420			100.88339			0	0.00
ASN069	On 07/02/2020	Spot Bond	0.00000		99.80067			99.78244			0	0.00
ASN070	On 12/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN072	On 30/06/2016	Spot Bond	0.00000		100.83350			100.84117			0	0.00
ASN073	On 20/07/2018	Spot Bond	0.00000		93.96590			91.02515			0	0.00
ASN074	On 02/07/2016	Spot Bond	0.00000		100.49702			100.50302			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		38.55663		100.00000	38.47129			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		22.31160		100.00000	22.25755			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		22.40677		100.00000	22.35249			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		21.97851		100.00000	21.92527			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		30.83437		100.00000	30.75967			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		41.52034		100.00000	41.41974			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		17.15172		100.00000	17.11017			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		40.77845		100.00000	40.67967			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		58.97862		100.00000	58.83574			0	0.00
ASN75U	On 20/09/2020	Spot Bond	100.00000		1.08131		100.00000	1.07700			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.92382			100.92314			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.68106			100.68267			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.97022			100.97500			0	0.00
BAW11	On 01/10/2018	Spot Bond	9.16500		104.87692		9.09000	105.05666			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW13	On 17/04/2017	Spot Bond		0.00000	100.77480			100.78482			0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.07757			100.06238			0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.98745			100.98307			0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	101.36099			101.35680			0	0.00
BAW19	On 05/12/2020	Spot Bond		9.66000	100.97670		9.59000	101.23802			100,000,000	1,100,000,000.00
BAW2	On 02/10/2015	Spot Bond		6.91000	104.54848		6.77500	104.55414			0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	82.51121		100.00000	82.32662			0	0.00
BAW21	On 24/03/2022	Spot Bond		9.81000	100.70970		9.74000	101.01545			0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	102.80199			102.80755			0	0.00
BAW8	On 02/10/2017	Spot Bond		8.89000	105.21791		8.81500	105.34091			0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.95137	101.64513		10.87699	101.64610			0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.90014	100.96357		10.74598	100.94794			0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.97433	100.97967		10.83137	100.97359			0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.84206			100.83660			0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.04851	100.96129		10.91275	100.95926			0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.81726	100.84689		11.74332	100.96938			0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.86160			100.85546			0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.86160			100.85546			0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.86167			100.85553			0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.20137	100.78502		11.12699	100.78528			0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.13634	101.03861		11.05201	101.03891			0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.90014	100.96357		10.74598	100.94794			0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.06000	101.15606		11.06000	101.12583			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BAYA16	On 30/09/2016	Spot Bond	10.25502		100.89832		10.18353	100.91703			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.58494			101.58243			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.82357			100.79481			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.82357			100.79481			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	7.87922		103.50965		7.17967	104.22142			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.66500		99.88835		11.59000	99.98414			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	11.59000		98.21053		11.51500	98.32032			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		100.74461			100.74259			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		100.72557		9.28000	100.70046			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.78787			100.78371			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.46500		97.97693		11.39000	98.09962			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.76485			100.76150			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.78403			100.78001			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.78403			100.78001			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		100.75563			100.75262			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.80275			100.79867			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		100.80275			100.79867			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.75717			100.75410			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.77580			100.77269			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
BAYA45	On 31/03/2019	Spot Bond			0.00000	100.80285			100.79877			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond			0.00000	100.62737			100.62950			0.00	0	0.00
BAYA48	On 31/03/2016	Spot Bond			0.00000	100.64941			100.65013			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond			13.95137	101.87239		13.87699	101.86493			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond			15.22788	101.36861		15.15487	101.42009			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond			14.11401	101.21682		14.04086	101.24226			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond			0.00000	101.03195			101.01915			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond			0.00000	101.03195			101.01915			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond			0.00000	101.03195			101.01915			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond			0.00000	101.06985			101.05571			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond			0.00000	100.89880			100.89072			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond			100.00000	37.25078		100.00000	37.18010			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond			100.00000	20.05197		100.00000	20.00339			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond			100.00000	18.24955		100.00000	18.20534			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond			100.00000	11.26516		100.00000	11.23786			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond			100.00000	11.26516		100.00000	11.23786			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond			100.00000	13.62010		100.00000	13.58711			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond			100.00000	11.80159		100.00000	11.77300			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond			0.00000	100.12665			100.13748			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond			0.00000	100.41133			100.41831			0.00	0	0.00
BCJ07	On 15/04/2016	Spot Bond			0.00000	100.23868			100.24933			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond			100.00000	9.77027		100.00000	9.74660			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond			100.00000	9.77027		100.00000	9.74660			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
BCP95U	On 21/08/2015	Spot Bond	100.00000		94.07216		100.00000	93.83033			0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000		90.79602		100.00000	90.57072			0	0.00
BCP97U	On 23/10/2015	Spot Bond	100.00000		80.93126		100.00000	80.75221			0	6,800,000,000.00
BD0202	On 31/12/2018	Spot Bond	1.92000		184.72682		1.92000	184.66497			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.17000		161.76226		8.10000	163.11951			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.17000		162.12617		8.10000	163.47231			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.55500		98.90888		8.48500	99.41247			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	8.26500		99.68710		8.19000	99.83890			0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.13638			100.14596			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.60806			100.61874			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.15038			100.15817			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.16113			100.16754			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.19088			100.19343			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		52.20318		100.00000	52.07671			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		99.97987			99.96105			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		99.97944			99.96022			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		99.97930			99.95994			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		99.97759			99.95663			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		99.97531			99.95220			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		40.85968		100.00000	40.75961			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		40.85968		100.00000	40.75961			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.93199			100.93007			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.94989			100.94756			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.39000		103.84754		8.31500	103.93734			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.00356			100.99999			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.09879			101.09301			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		23.33341		100.00000	23.27688			0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		23.33341		100.00000	23.27688			0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		102.86855			102.85495			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.21000		100.80153		11.14000	101.00455			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		99.81241			99.78875			20,000,000	10,000,000.00
BGL04	On 05/02/2025	Spot Bond	11.10000		96.15814		11.03000	96.36801			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		103.64685			103.62589			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		77.36413		100.00000	77.21154			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		101.21342			101.20432			0	535,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.23721			100.24070			0	0.00
BID06	On 30/06/2019	Spot Bond	8.77500		100.94965		8.70000	101.17132			340,000,000	2,370,000,000.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.26512			100.27583			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		98.56815			98.58562			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		101.26088			101.25326			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.45821			101.44768			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		101.24919			101.23961			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		101.31103			101.30054			0	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		101.42342			101.41125			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		101.89074			101.87161			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		102.65861			102.63028			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.04594			100.02243			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.04736			100.02318			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		100.97577			100.97021			0	0.00
BSR16	On 17/06/2016	Spot Bond	0.00000		101.05654			101.04855			0	0.00
BSR17	On 19/06/2018	Spot Bond	0.00000		101.14543			101.13779			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		98.41351			98.39439			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		97.77209			97.75320			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000		98.52391			98.54149			0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000		99.73596			99.71835			0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000		99.54297			99.52539			0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000		99.59452			99.57689			0	0.00
BTC048	On 04/09/2015	Spot Bond	0.00000		99.34361			99.32587			0	0.00
BTC049	On 07/09/2015	Spot Bond	0.00000		99.29060			99.27287			0	0.00
BTC051	On 11/09/2015	Spot Bond	0.00000		98.88824			98.87765			0	0.00
BTC052	On 07/10/2015	Spot Bond	0.00000		98.76297			98.74530			0	0.00
BTC054	On 14/01/2016	Spot Bond	0.00000		100.33073			100.38585			0	0.00
BTC055	On 21/10/2015	Spot Bond	0.00000		98.51688			98.49922			0	0.00
BTC056	On 19/10/2015	Spot Bond	0.00000		98.55142			98.53376			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BTC057	On 19/01/2016	Spot Bond	0.00000		100.26228			100.24355			0	0.00
BTC058	On 14/10/2015	Spot Bond	0.00000		98.63734			98.61965			0	0.00
BTC059	On 23/10/2015	Spot Bond	100.00000		80.93126	100.00000	100.00000	100.00000			0	0.00
BTC060	On 25/01/2016	Spot Bond	100.00000		67.16418	100.00000	100.00000	100.00000			0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		38.58209	100.00000	38.48862				0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.63913			100.64104			0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.66339			100.66448			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.85212			100.85041			0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		101.54080			101.52913			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		19.12894	100.00000	19.08260				0	0.00
CBL08	On 02/11/2016	Spot Bond	9.59000		108.56948	9.51500	108.63279				0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		103.84161			103.82155			0	0.00
CBL11	On 06/05/2016	Spot Bond	7.94000		104.27099	7.86500	104.30534				0	0.00
CBL12	On 06/09/2018	Spot Bond	12.66500		101.06350	12.59000	101.21403				0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		97.05085			97.02056			0	0.00
CBL14	On 01/02/2019	Spot Bond	12.96500		96.01730	12.89000	96.18539				0	0.00
CBL16	On 18/05/2017	Spot Bond	9.04000		102.47462	8.96500	102.57334				0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		98.70367			98.67943			0	0.00
CBL18	On 23/08/2019	Spot Bond	12.96500		98.86505	12.89000	99.05407				0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.07389			100.05815			0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		95.01995			94.99692			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		101.60733			101.59098			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.61000		94.16907	10.54000	94.38764				0	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	101.69085			101.67705			0	0.00
CCT01	On 23/06/2023	Spot Bond	10.07500	114.58662		10.00500	114.96529			0	0.00
CCT02	On 12/06/2024	Spot Bond	10.10500	110.17549		10.03500	110.57456			0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.00000	111.16555		9.93000	111.58447			0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	101.58274			101.56842			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.79000	104.15115		11.71500	104.16596			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.85375			100.84836			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	103.94385			103.92513			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.27870		10.00000	111.24960			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.54454			100.54783			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.94799			100.94372			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.05012			100.09997			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000	11.34284		100.00000	11.30704			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000	19.56457		100.00000	19.51718			0	0.00
CGR20U	On 03/07/2018	Spot Bond	100.00000	20.23595		100.00000	20.17276			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.40442			101.39421			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.68601			100.68606			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.71305			100.71214			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.74442			100.74240			0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN126	On 20/08/2015	Spot Bond	0.00000		102.59328			102.56620			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		102.56665			102.53996			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		102.70740			102.67864			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.82899			100.82770			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.18260			101.18471			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.75325	10.11000		100.72625			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.46888			100.47390			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		125.53785	2.76000		125.49281			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		125.55228	3.14000		125.50602			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.37286	8.25000		103.35016			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.70000		127.87673	2.70000		127.83124			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		124.77751	2.40000		124.73410			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.16278			101.15229			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.72500		102.14308	8.58500		102.27845			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.16225			100.17235			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.16762			100.17584			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.77500		102.19086	8.63500		102.32714			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.77500		102.19086	8.63500		102.32714			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.82500		100.98475	8.68500		101.13774			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.84902			100.84718			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.93510			100.93088			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.27900	10.00000		111.25000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.27900		10.00000	111.25000			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		101.58959			101.57707			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		101.43322			101.42253			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.99025		9.35000	103.96400			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.99025		9.35000	103.96400			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		101.39389			101.39753			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		101.10000			101.10296			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		101.47141			101.47521			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		101.47141			101.47521			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		101.47141			101.47521			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		101.02714			101.02979			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.39500		104.02834		9.32000	104.23200			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		100.59147			100.57206			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		104.24690			104.24894			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		101.05034			101.05015			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		101.04551			101.04546			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		101.10655			101.10690			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		101.42549			101.41590			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		101.61519			101.60204			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		101.24393			101.24464			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		101.87680			101.87333			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.75050			100.75020			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN288	On 10/08/2017	Spot Bond		0.00000	102.02518			102.01117			0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	101.65000			101.64294			0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.97498			100.97422			0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.80204			100.80092			0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	102.62869			102.63178			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.27900		10.00000	111.25000			0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.57223			100.57176			0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.79313			100.79229			0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.60229			100.60173			0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.90608			100.90267			0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.57229			100.57181			0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.98991			100.99032			0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.68025			100.67989			0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	143.82302			143.82302			0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	101.95947			101.95852			0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	143.78958			143.78958			0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	143.27482			143.27482			0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	143.71475			143.71475			0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	141.05494			141.05494			0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	141.98719			141.98719			0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	101.82681			101.80844			0	0.00
CLN314	On 14/11/2022	Spot Bond		10.91500	95.14515		10.84000	95.47285			0	0.00
CLN315	On 20/03/2023	Spot Bond		11.43500	96.69402		11.36000	97.02430			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN316	On 30/06/2017	Spot Bond	0.00000	100.64941			100.65013			0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.90080			100.89636			0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	101.78548			101.76767			0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.11144			100.08765			0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	99.95016			99.92642			0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	102.12971		8.80500	102.10579			0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.79011			100.78873			0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.11249			100.08848			0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	138.46921			138.46921			0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.84155			100.83874			0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.89882			100.89443			0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.86911			100.86672			0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	101.20880			101.19704			0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	82.35760			82.29801			0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.94918			100.94459			0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.64941			100.65013			0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	124.30900			124.30900			0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	125.00513			125.00513			0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.02278			100.00000			0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	101.04356			101.03517			0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.65326			100.65385			0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	101.20133			101.18977			0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.98892			100.98322			0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.75883			100.75948			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN345	On 20/12/2023	Spot Bond	0.00000		100.87119			100.86757			0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.02257			100.00000			0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		101.71791			101.70342			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.63397			100.63524			0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.01991			99.99977			0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		101.32376			101.31535			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		99.97699			99.95477			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.11078			100.08712			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.71877			100.71935			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.09500		106.31210		10.02000	106.71829			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.80437			100.80376			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		99.78348			99.75996			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.23500		108.48856		12.16000	108.85897			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		99.77475			99.75015			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.26500		102.00962		12.19000	102.35911			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		105.37634		10.02000	105.34835			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		99.77475			99.75015			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.04695			100.02309			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.95797			100.95195			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.79182			100.79156			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.80885			100.80812			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.80900			100.80826			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN375	On 30/06/2017	Spot Bond	0.00000	100.67794			100.67766			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.61000	104.64866		9.54000	104.92457			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.81703			100.79968			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.87415			100.87045			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.98000	101.36484		10.98000	101.33539			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	103.88546		11.00000	103.85523			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.90876			100.90526			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.11555			100.12525			0	0.00
CLN384	On 20/09/2024	Spot Bond	12.02500	104.30260		11.95000	104.68041			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.97570			100.96919			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.80873			100.80800			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.04739			100.02295			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.86402			100.86177			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	100.57215			100.57583			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.74379			100.74485			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.75050			100.75020			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	90.46436			90.46436			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.79506			100.79354			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000	101.17503			101.16747			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000	100.86427			100.86084			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000	101.10540			101.09530			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000	101.71934			101.70244			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000	101.70901			101.69224			680,000,000	340,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN400	On 20/06/2020	Spot Bond		0.00000	100.79506			100.79354			0	0.00
CLN401	On 20/06/2020	Spot Bond		0.00000	100.89882			100.89443			0	0.00
CLN402	On 30/06/2017	Spot Bond		0.00000	100.61951			100.62191			0	0.00
CLN403	On 30/06/2017	Spot Bond		0.00000	100.60307			100.60542			0	0.00
CLN404	On 21/02/2018	Spot Bond		0.00000	101.58934			101.57026			0	0.00
CLN405	On 20/06/2016	Spot Bond		0.00000	100.70091			100.70198			0	0.00
CLN406	On 20/06/2020	Spot Bond		0.00000	85.50832			85.50832			0	1,000,000,000.00
CLN407	On 20/06/2020	Spot Bond		0.00000	100.80001			100.79835			0	0.00
CLN408	On 25/07/2016	Spot Bond		0.00000	100.03401			100.01663			0	0.00
CLN409	On 18/07/2020	Spot Bond		0.00000	100.38312			100.38839			0	0.00
CLN410	On 20/09/2020	Spot Bond		0.00000	100.44958			100.44549			0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	42.23825		7.01000	42.23042			0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	172.10499			173.95596			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		8.55500	149.28682		8.48500	149.68844			0	0.00
CLN88	On 28/04/2028	Spot Bond		8.17000	161.76226		8.10000	163.11951			0	0.00
CLN89	On 02/03/2028	Spot Bond		8.17000	162.12617		8.10000	163.47231			0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	98.41091			98.39177			0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	98.39733			98.37802			0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.41518			100.42000			0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.75479			100.76054			0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.85900			100.85689			0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.80294			100.80237			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.81401			100.81314			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.40656			100.41229			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.80496			100.80317			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.11144			100.08765			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.73167			100.73189			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.78895			100.78877			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.78394			100.78389			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.78889			100.78871			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.80496			100.80317			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		101.54966			101.53753			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.30919			100.31401			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.90500		106.13678		8.76500	106.19720			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.71500		102.01429		8.64000	102.17775			13,000,000	843,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.25000		112.14204		10.18000	112.50944			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.37000		102.65081		7.23500	102.68018			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.82000		107.81168		9.75000	108.09039			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.87500		103.14065		9.80000	103.55646			0	0.00
COT01	On 03/04/2023	Spot Bond	10.24500		96.95043		10.17000	97.30217			0	0.00
COT02	On 03/04/2028	Spot Bond	10.90000		98.47920		10.83000	98.91107			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.90000		91.53567		10.83000	91.95461			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		101.33371			101.32513			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		99.90783			99.89260			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		11.05007		100.00000	11.02330			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		101.33556			101.32678			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPL022	On 23/09/2019	Spot Bond	0.00000		100.74355			100.74471			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		101.31975			101.30954			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		103.11233			103.09288			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		101.90545			101.88581			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.26748	100.00000		10.24260			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.70183	100.00000		12.67106			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.58500		97.78400	11.51500		98.10501			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		17.83244	100.00000		17.78924			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		9.67398	100.00000		9.65054			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		18.56130	100.00000		18.51633			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.04235			100.02450			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.91500		100.19437	7.84000		100.31853			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		101.33094			101.32004			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		101.24702			101.23963			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		101.07284			101.06887			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		97.87234	100.00000		97.61273			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		101.03627			101.03281			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.42846			100.43306			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		103.46021			103.44043			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		99.90100			101.75637			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		101.04159			101.03326			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.17909			100.14166			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.90376			100.89924			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DOL009	On 20/12/2019	Spot Bond	0.00000		55.16100			55.02802			0	0.00
DV2021	On 18/06/2021	Spot Bond	9.35000		99.56958		9.31000	99.72147			1,400,000,000	700,000,000.00
DV21	On 15/06/2016	Spot Bond	7.62500		107.94041		7.48500	108.04198			0	0.00
DV22	On 07/02/2020	Spot Bond	9.12000		100.97199		9.05000	101.20437			39,200,000	1,389,200,000.00
DV23	On 27/02/2023	Spot Bond	9.52500		106.70681		9.45000	107.08564			606,100,000	1,356,100,000.00
DV24	On 18/02/2024	Spot Bond	9.50500		105.36544		9.43000	105.77541			0	0.00
DV29	On 18/02/2029	Spot Bond	9.52000		108.84586		9.46500	109.24617			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.80043			100.80013			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		101.32523			101.31442			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.87518			100.87488			0	0.00
DVC011	On 11/06/2016	Spot Bond	0.00000		100.92052			100.91932			0	0.00
DVC012	On 26/01/2016	Spot Bond	0.00000		100.03793			100.01858			0	0.00
DVC013	On 25/06/2016	Spot Bond	0.00000		100.60898			100.61201			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		101.43438			101.42570			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.38326			100.38397			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.07921			100.08286			0	0.00
E170	On 01/08/2020	Spot Bond	8.23000		121.16936		8.16000	121.46271			0	2,400,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		95.96107			95.93294			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	2.40000		100.11668		2.40000	100.08176			0	0.00
EL28	On 02/05/2028	Spot Bond	2.15000		125.79601		2.15000	125.75311			0	6,496,600,000.00
EL29	On 19/11/2029	Spot Bond	2.15000		113.26788		2.15000	113.22924			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EL30	On 29/07/2030	Spot Bond	2.07000		114.10461		2.07000	114.06583			0	0.00
EL31	On 02/06/2031	Spot Bond	2.31000		103.60188		2.31000	103.56606			0	0.00
EL36	On 31/01/2036	Spot Bond	2.38000		100.53647		2.38000	100.50146			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.66000		103.53018		9.59000	103.78261			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.56000		109.00988		9.49000	109.29139			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.95000		102.89429		9.88000	103.27326			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.15500		97.51366		10.10000	97.71799			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.29500		104.57490		10.24000	104.79709			510,000,000	4,254,999,600.00
EMM06	On 23/06/2025	Spot Bond	10.05000		101.73130		9.98000	101.96573			0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		101.46782			101.45746			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		99.35487			99.34539			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.94547			100.94431			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		99.83553			99.81966			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		99.84194			99.82688			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		99.85075			99.83676			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		103.05461			103.03503			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		101.29882			101.29024			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		101.35318			101.34903			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		99.12888			99.10326			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		99.32761			99.32876			200,000,000	200,000,000.00
EQS07	On 09/04/2018	Spot Bond	10.24500		98.93343		10.17000	99.07583			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		97.52753			97.52534			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		99.07104			99.05267			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		101.57348			101.56103			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		101.67160			101.65776			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		101.53096			101.52085			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.27900		10.00000	111.25000			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		101.43024			101.41732			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.48895			101.47520			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		101.41850			101.40574			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		101.46743			101.45398			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		101.43618			101.42567			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		101.41653			101.40630			0	0.00
ES15	On 30/08/2015	Spot Bond	6.25000		103.30892		6.25000	103.29133			0	72,850,000,000.00
ES18	On 20/04/2018	Spot Bond	8.08000		105.31748		8.00500	105.47875			0	27,000,000,000.00
ES23	On 25/01/2023	Spot Bond	8.76000		106.81329		8.68500	107.21261			1,219,152,800	7,539,204,000.00
ES26	On 02/04/2026	Spot Bond	9.00000		94.72468		8.93000	95.15267			51,500,000	16,300,577,200.00
ES33	On 15/09/2033	Spot Bond	9.63500		84.61932		9.58500	84.96443			2,248,400,000	54,440,000,000.00
ES42	On 25/04/2042	Spot Bond	9.70500		90.74983		9.65500	91.15623			200,000,000	66,580,317,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.44819			100.43447			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		98.58781			98.56959			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		101.38033			101.37048			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.22224			100.23116			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.68158			100.68419			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		101.47720			101.46640			0	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFC14		On 20/11/2015	Spot Bond	0.00000	101.34095			101.33215			0	0.00
FIFC15		On 02/12/2015	Spot Bond	0.00000	101.10486			101.10030			0	0.00
FIFC17		On 09/10/2015	Spot Bond	0.00000	102.15027			102.13073			0	0.00
FIFC18		On 12/08/2015	Spot Bond	0.00000	101.40336			101.38537			0	0.00
FIFC19		On 07/12/2015	Spot Bond	0.00000	100.93137			100.91156			0	0.00
FIFC20		On 07/12/2015	Spot Bond	0.00000	100.86143			100.85802			0	0.00
FR002U		On 02/08/2023	Spot Bond	100.00000	10.19672		100.00000	10.17201			0	0.00
FR003U		On 02/08/2023	Spot Bond	100.00000	9.92459		100.00000	9.90055			0	0.00
FR2A4A		On 15/09/2023	Spot Bond	0.00000	100.90801			100.90665			0	0.00
FR2A4B		On 15/09/2023	Spot Bond	0.00000	99.98440			99.97947			0	0.00
FR2A4C		On 15/09/2023	Spot Bond	0.00000	101.01531			101.01146			0	0.00
FR2A4D		On 15/09/2023	Spot Bond	0.00000	101.08677			101.08126			0	0.00
FRB05		On 21/12/2018	Spot Bond	9.56500	97.83884		9.49000	98.02357			0	0.00
FRB08		On 10/06/2016	Spot Bond	0.00000	100.90848			100.90759			0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	100.90841			100.90752			0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	100.04233			100.02057			40,000,000	20,000,000.00
FRB11		On 11/12/2022	Spot Bond	0.00000	103.08428			103.08149			0	0.00
FRB12		On 02/06/2024	Spot Bond	0.00000	101.30154			101.29346			0	100,000,000.00
FRB13		On 02/06/2026	Spot Bond	0.00000	101.32322			101.31475			0	0.00
FRB14		On 02/06/2026	Spot Bond	10.31000	100.19459		10.24000	100.46703			0	0.00
FRB15		On 06/03/2025	Spot Bond	0.00000	101.33521			101.32551			60,000,000	30,000,000.00
FRB16		On 08/07/2025	Spot Bond	0.00000	100.53236			100.53273			20,000,000	10,000,000.00
FRB17		On 08/01/2027	Spot Bond	0.00000	100.54036			100.54032			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBC21	On 21/12/2018	Spot Bond	10.41500	105.65935		10.34000	105.84653			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	102.05782			102.05661			0	500,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.00000	136.42738		2.00000	136.38127			20,000,000	10,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.05000	282.34241		2.05000	282.24680			80,000,000	40,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.24500	115.29888		2.26500	115.06108			0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.98000	156.72079		2.98000	156.66378			20,000,000	10,000,000.00
FRBI33	On 07/12/2033	Spot Bond	3.22000	194.89537		3.22000	194.82322			20,000,000	10,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.19000	105.75010		7.05500	105.74845			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.58800	67.09317		7.58900	67.07391			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.39900	42.67413		9.40000	42.66225			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.64000	41.31367		9.64000	41.30195			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.55888			101.54429			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.95919			100.95432			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.82904			100.82776			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.91116			100.90761			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.88895			100.88484			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	100.84649			100.84355			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	101.08549			101.04230			0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.87415			100.87045			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	100.93038			100.92513			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	101.14949			101.13817			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.11520			101.10483			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	22.89542	100.09221	22.83991				0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.79209			100.79065			0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	109.15006			109.20741			0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.06894			101.06104			0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	101.42003			101.44284			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC150	On 20/09/2017	Spot Bond	0.00000	100.89104			100.88804			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	100.90108			100.89781			0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.82198			100.82088			0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.82968			100.82721			0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	101.09068			101.08099			0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.81485			100.81278			0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	66.56777		13.22500	66.54424			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.76734			100.76658			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.76833			100.76754			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	101.14917			101.13906			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.80397			100.80220			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.47500	103.79647		3.49500	103.58114			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.83957			100.83683			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.83957			100.83683			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	103.64282			103.62756			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.64941			100.65013			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.85598			98.85101			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.79011			100.78873			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.77130			100.77043			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	102.20440			102.18058			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.90573			100.90116			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	101.68691			101.67014			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	102.18148			102.15795			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC182	On 26/01/2021	Spot Bond		0.00000	100.05015			100.02470			0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	101.04159			101.03326			0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.82177			100.81951			0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	101.06302			101.05528			0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.76239			100.76177			0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.82968			100.82721			0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.82968			100.82721			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.86700			100.86626			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.54694			100.55105			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.57763			100.58059			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.58240			100.58998			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.27900		10.00000	111.25000			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.40070			100.40750			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.87711			100.87333			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.38147			100.38847			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.56365			100.57152			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.35781			100.36572			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.35883			100.36669			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.23837			100.24591			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.21416			100.22378			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.23837			100.24591			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.21319			100.22290			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	101.91626			101.89855			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC205	On 06/05/2017	Spot Bond	8.75000		101.99540		8.75000	101.97141			0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.70167			100.76753			0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.38907		100.00000	10.36390			0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.52397		100.00000	9.50090			0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		95.79048			95.77742			0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		11.93905		100.00000	11.91013			0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.85933			100.85604			0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		23.44157		100.00000	23.38415			0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		101.83693			101.82036			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		10.08371		100.00000	10.05929			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		24.49405		100.00000	24.43471			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		101.83690			101.82032			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		24.46228		100.00000	24.40303			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		101.83236			101.81584			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		101.73934			101.72397			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		101.91455			101.89647			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		101.79683			101.78014			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.81000		130.02194		2.81000	129.97515			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		101.62293			101.60966			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		101.60135			101.58836			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		101.60135			101.58836			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		101.55662			101.54469			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.97621			100.97391			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.83287			100.83265			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC229	On 30/03/2017	Spot Bond	0.00000		100.72529			100.72396			0.00	0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.87415			100.87045			0.00	0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		100.68735			100.68860			0.00	0	0.00
FRC232	On 15/07/2016	Spot Bond	0.00000		100.24985			100.25970			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.88904			100.88609			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		101.12774			101.12229			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.02162			99.99987			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.34000		126.01563		3.34000	125.96846			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.90504			100.90166			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.91405			100.91042			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.39000		125.64497		3.39000	125.59776			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.37000		125.79308		3.37000	125.74589			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.68500		130.41521		2.68500	130.36870			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.75500		141.33912		2.75500	141.28854			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.02428			99.99979			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.78891			100.78872			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.89908			100.89586			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		101.04704			101.03974			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		101.00908			101.00282			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.85242			100.84932			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.85143			100.84835			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.83713			100.83708			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		13.27587		100.00000	13.24371			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		58.93393		100.00000	58.79116			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
FRD09U	On 26/06/2017	Spot Bond	100.00000		28.86019		100.00000	28.79028			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		40.88872		100.00000	40.76106			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.91618		100.00000	11.88732			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.70262			100.71477			0	130,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.19326			101.20027			0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.31307			102.30459			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		99.97025			99.97525			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.65247			98.64948			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		98.81519			98.80891			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		101.57115			101.56812			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.15800		105.04988		2.15800	105.01405			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.50000		112.71058		2.50000	112.67096			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.13035			100.14069			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.16722		10.38000	100.13933			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.16722		10.38000	100.13933			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		99.97480			99.95039			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.64000		109.99852		2.64000	109.95943			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.66000		210.40083		2.66000	210.32609			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.61000		110.57304		2.61000	110.53384			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.69000		209.53270		2.69000	209.45809			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.97327			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.33000		114.45971		2.35000	114.22356			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS115	On 31/03/2038	Spot Bond	2.70000		108.86015		2.70000	108.82129			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		52.41200			52.41200			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		101.53629			101.52317			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.80500		106.90180		2.80500	106.86333			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.81000		206.10364		2.81000	206.02959			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.86000		204.69516		2.86000	204.62134			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.26000		100.81128		2.28000	100.60336			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.89000		203.85573		2.89000	203.78205			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.08000		101.97015		3.08000	101.93270			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.02000		156.05921		3.02000	156.00227			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.53000		94.48002		3.53000	94.44416			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.01000		156.22429		3.01000	156.16736			0	0.00
FRS130	On 11/11/2015	Spot Bond	0.00000		101.47178			101.45315			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.07000		155.16937		3.07000	155.11149			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.40000		190.49814		3.40000	190.42888			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		96.50720			96.65759			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.46000		95.57138		3.46000	95.52094			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.43000		96.05439		3.43000	96.00284			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.24000		99.22715		3.24000	99.19027			0	0.00
FRS137	On 31/03/2028	Spot Bond	2.88000		158.38900		2.88000	158.33183			0	0.00
FRS138	On 07/12/2033	Spot Bond	3.17000		196.22139		3.17000	196.14900			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.17000		280.01651		2.17000	279.92079			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.06000		282.14772		2.06000	282.05207			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.78000		268.54082		2.78000	268.44459			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS46	On 31/01/2022	Spot Bond	2.47000		132.66816		2.47000	132.62164			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.04053			100.01957			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.00000		132.25588		2.00000	132.21119			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.17440			100.18173			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.45880			100.46357			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.86738			101.84986			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.48000		109.87274		2.48000	109.83429			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		31.55195		104.97509	31.47212			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		35.13404		101.07593	35.04811			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		28.49065		100.44759	28.42135			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		33.56000		100.76967	33.47815			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	2.18000		118.91780		2.18000	118.87712			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	2.19000		115.84553		2.21000	115.60666			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.90581			98.90471			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.22000		115.54699		2.24000	115.30872			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.47714			101.46621			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.26000		352.58974		2.26000	352.46834			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.73618			101.72223			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.36229			101.35319			0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRX16	On 15/09/2016	Spot Bond	7.57500		103.39443		7.45500	103.50231			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX17	On 15/09/2017	Spot Bond	8.04000	104.00957		7.96500	104.13279			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.30500	108.24598		8.23000	108.40712			0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.90000	102.16129		8.83000	102.38379			15,700,000	775,700,000.00
FRX20	On 01/10/2020	Spot Bond	9.17000	101.12234		9.10000	101.37873			0	0.00
FRX23	On 28/02/2023	Spot Bond	9.92500	91.75794		9.86000	92.05027			0	0.00
FRX24	On 10/12/2024	Spot Bond	10.01000	105.84485		9.94000	106.24974			420,000,000	710,000,000.00
FRX26	On 01/10/2026	Spot Bond	10.39000	97.25723		10.32000	97.66991			240,000,000	620,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.65000	93.37283		10.60500	93.65943			80,000,000	3,040,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.78000	94.57558		10.72500	94.93017			440,000,000	220,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.16500	82.11361		10.11500	82.47571			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.70368			100.70584			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.71372			100.71560			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.73876			100.73996			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.77887			100.77896			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.80893			100.80820			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.93906			100.93474			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	101.36193			101.35283			0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	101.23120			101.22161			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	101.41345			101.40360			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	101.47068			101.46000			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	101.51837			101.50699			0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.72808			101.71366			0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	60.67445		100.00000	60.52746			0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	10.17948		100.00000	10.15482			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.70783	100.00000	1.70370				0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.28653	100.00000	0.28583				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		9.44216	100.00000	9.41928				0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.58413	100.00000	1.58029				0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.26577	100.00000	0.26513				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		100.33694		100.34473				0	0.00
GFC04	On 11/04/2017	Spot Bond	9.39000		102.94483	9.31500	103.03511				0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		102.03687		102.02705				0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		101.32841		101.31797				0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		101.34602		101.33530				0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		101.46040		101.44789				0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		101.60104		101.58630				0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		101.68885		101.67272				0	0.00
GOVEX1	On 09/05/2047	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
GPT33	On 11/08/2015	Spot Bond	0.00000	101.40187			101.38413			0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	10.88126		100.00000	10.85489			0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	22.47182		100.00000	22.41739			0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	12.35563		100.00000	12.32570			0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000	10.15094		100.00000	10.11925			0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.04062			100.01994			0	425,101,700.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.04215			100.02070			0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.04405			100.02165			0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.04668			100.02297			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	101.91295			101.90179			160,000,000	80,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.26593			100.27392			0	250,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000	101.55535			101.55585			0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.99356			100.99081			0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	101.51468			101.50332			0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.71177			100.71385			0	10,000,000.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001		100.00000	0.00001			0	849,400,000.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	101.06053			101.06122			0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	99.93282			99.90767			560,000,000	560,000,000.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	11.42461		100.00000	11.39693			0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.90877			100.90707			0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	99.90047			99.88376			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HILB04	On 01/11/2019	Spot Bond	0.00000		99.89924			99.88229			0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000		101.47285			101.45511			0	0.00
HILC22	On 13/10/2015	Spot Bond	0.00000		100.63527			100.61712			0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0	0.00
HM1B8U	On 19/07/2048	Spot Bond	100.00000	8.98623	8.98623	100.00000	8.94628				0	0.00
HM1B9U	On 19/07/2048	Spot Bond	100.00000	8.98623	8.98623	100.00000	8.94628				0	0.00
HM1C4U	On 19/07/2048	Spot Bond	100.00000	9.53270	9.53270	100.00000	9.49032				0	0.00
HM1C5U	On 19/07/2048	Spot Bond	100.00000	9.53270	9.53270	100.00000	9.49032				0	0.00
HM1D4U	On 19/07/2048	Spot Bond	100.00000	10.27606	10.27606	100.00000	10.23087				0	0.00
HM1D5U	On 19/07/2048	Spot Bond	100.00000	10.23533	10.23533	100.00000	10.18982				0	0.00
HM1E4U	On 19/07/2048	Spot Bond	100.00000	11.09408	11.09408	100.00000	11.04476				0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.23256	100.23256		100.24060				0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.31299	100.31299		100.31753				0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	101.74757	101.74757		101.73504				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.27900		10.00000	111.25000			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.27000		105.29303		9.19500	105.37384			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		101.70903			101.69488			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		101.60422			101.59160			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.47500		105.06191		8.40500	105.32811			622,500,000	2,012,500,000.00
HWAY23	On 07/12/2023	Spot Bond	1.94000		284.49472		1.94000	284.39922			0	2,200,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.92000		291.56770		1.92000	291.46999			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.63500		96.62245		9.58500	97.01972			205,400,000	1,815,400,000.00
HWAY35	On 31/07/2035	Spot Bond	9.67500		96.22085		9.62500	96.62303			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		35.15585		100.00000	35.07069			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		84.77522		100.00000	84.58166			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		38.76667		100.00000	38.67276			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		38.83165		100.00000	38.73758			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		111.27900		10.00000	111.25000			0	0.00
I2025	On 31/01/2025	Spot Bond	1.58000		122.10607		1.60000	121.85507			34,059,700,000	38,202,900,000.00
I2033	On 28/02/2033	Spot Bond	1.86500		101.31946		1.88000	101.06086			60,200,000,000	45,000,000,000.00
I2038	On 31/01/2038	Spot Bond	1.88000		125.72081		1.88000	125.67875			60,124,700,000	22,519,594,100.00
I2046	On 31/03/2046	Spot Bond	2.01000		124.31442		2.01000	124.27245			46,932,200,000	87,151,200,000.00
I2050	On 31/12/2050	Spot Bond	1.97000		133.73882		1.97000	133.69387			24,687,700,000	42,181,732,900.00
IBL21	On 15/03/2016	Spot Bond	8.32500		104.20924		8.18500	104.27172			0	0.00
IBL22	On 15/03/2018	Spot Bond	8.14000		107.97528		8.06500	108.13156			0	0.00
IBL28	On 18/08/2016	Spot Bond	8.14500		103.79393		8.00500	103.91069			0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		99.90098			99.88441			0	0.00
IBL34	On 31/01/2017	Spot Bond	1.52500		132.66067		1.52500	132.61756			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL36	On 31/01/2022	Spot Bond	2.07000		135.85991		2.07000	135.81375			0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.09043			101.09592			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.26000		103.99679		8.18500	104.15258			500,000,000	250,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		101.51507			101.51502			0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		101.52701			101.51702			0	840,000,000.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.27900		10.00000	111.25000			0	0.00
IBL45	On 21/12/2018	Spot Bond	8.89500		98.24164		8.82000	98.43113			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.32000		92.85195		9.25000	93.06879			7,300,000	2,347,300,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.79811			100.80028			0	0.00
IBL49	On 02/04/2018	Spot Bond	8.87000		98.75810		8.79500	98.90654			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.37000		98.84137		9.30000	99.09004			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		99.89059			99.87354			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		99.04062			99.02144			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.77000		99.46690		7.63000	99.57888			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.67500		98.48901		8.60000	98.65925			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		99.95770			99.93831			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		101.48467			101.47345			0	0.00
IBL58	On 13/02/2017	Spot Bond	7.91000		104.76981		7.83500	104.85518			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.63500		105.83987		8.56000	106.04343			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.72500		107.60838		9.65000	108.01902			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.55670			100.56131			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.01295			100.07069			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		99.90778			99.88946			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IBL64	On 29/07/2019	Spot Bond			0.00000		99.99993			99.98140			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond			0.00000		99.99987			99.98093			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond			0.00000		100.95194			100.95064			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond			2.80000		130.09891	2.80000	130.05212				0.00	0	0.00
IBL68	On 29/06/2018	Spot Bond			0.00000		100.59754			100.60115			0.00	0	0.00
IBL69U	On 22/07/2018	Spot Bond			100.00000		15.43558	100.00000	15.36771				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond			100.00000		0.01068	100.00000	0.01065				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000		100.16303			100.17456			0.00	0	690,000,000.00
IDCG02	On 22/10/2018	Spot Bond			0.00000		100.10999			100.12052			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			9.36000		98.06439	9.29000	98.31775				0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond			0.00000		101.33040			101.32169			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond			0.00000		101.24623			101.23655			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond			10.00000		98.99828	9.93000	99.38399				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000		99.97272	5.00000	99.95908				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000		101.37214	5.00000	101.35846				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000		101.48536	4.00000	101.47444				0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond			4.00000		101.12081	4.00000	101.10987				0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond			100.00000		59.98601	100.00000	59.84069				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond			100.00000		59.86559	100.00000	59.72056				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond			100.00000		59.86559	100.00000	59.72056				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond			9.20000		106.17084	9.20000	106.14475				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			0.00000		101.70140			101.68714			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000		8.13474	100.00000	8.11503				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			0.00000		99.62674			99.60316			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
IN269U	On 25/07/2017	Spot Bond	100.00000		21.17597	100.00000	21.12467		0.00		0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		23.73411	100.00000	23.67662		0.00		0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.72608	100.00000	1.72278		0.00		0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.14749	100.00000	9.12532		0.00		0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		11.01642	100.00000	10.98973		0.00		0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		11.05115	100.00000	11.02438		0.00		0	0.00
IN289U	On 30/06/2025	Spot Bond	100.00000		8.78641	100.00000	8.76696		0.00		0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		40.54190	100.00000	40.44368		0.00		0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		96.05263	100.00000	95.80052		0.00		0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		94.55959	100.00000	94.31525		0.00		0	0.00
IN306U	On 24/06/2020	Spot Bond	100.00000		11.75860	100.00000	11.71978		0.00		0	0.00
IN307U	On 30/09/2015	Spot Bond	100.00000		98.41270	100.00000	97.63779		0.00		0	0.00
IN308U	On 30/09/2015	Spot Bond	100.00000		98.41270	100.00000	97.63779		0.00		0	0.00
IN309U	On 30/09/2015	Spot Bond	100.00000		98.41270	100.00000	97.63779		0.00		0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		83.30853	100.00000	83.12300		0.00		0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		93.11224	100.00000	92.87532		0.00		0	0.00
IN542U	On 13/10/2015	Spot Bond	100.00000		82.76644	100.00000	82.57919		0.00		0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		97.32173	100.00000	96.98729		0.00		0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		94.80519	100.00000	94.55959		0.00		0	0.00
INA531	On 28/07/2015	Spot Bond	6.40000		99.98247	6.40000	99.91241		0.00		0	0.00
INA533	On 11/08/2015	Spot Bond	6.45000		99.68293	6.40000	99.66796		0.00		0	0.00
INA534	On 18/08/2015	Spot Bond	6.45000		99.56016	6.40000	99.54618		0.00		0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		99.17508	6.45000	99.17629		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
INA543	On 13/10/2015	Spot Bond	6.75000		98.52416		6.60000	98.53892			0	0.00
INA544	On 20/10/2015	Spot Bond	6.75000		98.39866		6.60000	98.41617			0	0.00
ING115	On 31/03/2016	Spot Bond	10.95137		101.40968		10.87699	101.41064			0	0.00
ING116	On 31/03/2016	Spot Bond	10.95137		100.88784		10.87699	100.88881			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.86781			100.86575			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.85122			100.84962			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.06587		6.50000	102.04803			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.86427			100.86084			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		100.87205			100.86972			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.27940			100.28886			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.27900		10.00000	111.25000			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.82904			100.82695			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		104.92748			104.92030			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		99.21361			99.19532			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		99.08039			99.06199			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000		82.95455		100.00000	82.76644			0	0.00
ING305	On 08/01/2016	Spot Bond	0.00000		100.64116			100.62230			0	0.00
ING310	On 15/10/2015	Spot Bond	0.00000		100.18273			100.19488			0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000		101.48322			101.46233			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		102.21700			102.19609			0	0.00
IP275U	On 14/10/2015	Spot Bond	100.00000		82.57919		100.00000	82.39278			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.27900		10.00000	111.25000			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.31331			100.32047			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond		0.00000	100.31762			100.32451			0	0.00
IPF06	On 13/04/2017	Spot Bond		8.83500	102.49519		8.69500	102.68939			0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.56087			100.56496			0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.57455			100.57814			0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.58369			100.58694			180,000,000	90,000,000.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.26195			100.27022			0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.27640			100.28362			0	0.00
IPF12	On 15/04/2018	Spot Bond		0.00000	100.26770			100.27555			0	0.00
IPL10	On 20/05/2021	Spot Bond		9.71000	100.27314		9.64000	100.55066			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.79486			100.79885			0	0.00
IPL6	On 28/09/2017	Spot Bond		8.83000	105.08158		8.75500	105.20409			40,000,000	1,370,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.46357			100.46858			0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.38684			100.39317			20,000,000	10,000,000.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.77027			100.75747			0	0.00
IV015	On 20/09/2022	Spot Bond		0.00000	102.13438			102.13445			100,000,000	50,000,000.00
IV016	On 06/12/2021	Spot Bond		0.00000	101.23128			101.22365			0	120,000,000.00
IV017	On 31/01/2022	Spot Bond		2.75000	130.48454		2.75000	130.43778			0	0.00
IV019	On 31/03/2028	Spot Bond		3.57000	152.71789		3.57000	152.65993			0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.61977			100.62112			0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.35546			100.35972			0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.22629			100.20302			0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	101.09841			101.09394			80,000,000	40,000,000.00
IV026	On 27/09/2024	Spot Bond		0.00000	98.63676			98.63265			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV030	On 31/01/2025	Spot Bond		3.58000	110.07703		3.60000	109.94160			0	0.00
IV030A	On 31/01/2025	Spot Bond		3.58000	110.07703		3.60000	109.94160			0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	101.18230			101.17554			0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	101.50084			101.48352			0	0.00
IV057U	On 14/07/2018	Spot Bond		100.00000	9.37914		100.00000	9.33789			0	0.00
IV08	On 30/04/2018	Spot Bond		10.43500	111.04534		10.36000	111.19963			0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	101.73793			101.71704			0	0.00
IV19A	On 31/03/2028	Spot Bond		3.67000	145.75112		3.67000	145.69542			0	0.00
IV531U	On 30/07/2015	Spot Bond		100.00000	99.72678		100.00000	99.45504			0	0.00
IV533U	On 13/08/2015	Spot Bond		100.00000	96.05263		100.00000	95.80052			0	0.00
IV534U	On 20/08/2015	Spot Bond		100.00000	94.31525		100.00000	94.07216			0	0.00
IVA531	On 30/07/2015	Spot Bond		6.45000	99.49015		6.40000	99.49408			0	0.00
IVA533	On 13/08/2015	Spot Bond		100.00000	96.05263		100.00000	95.80052			0	0.00
IVA534	On 20/08/2015	Spot Bond		6.45000	98.76089		6.40000	98.77038			0	0.00
IVA537	On 03/09/2015	Spot Bond		6.60000	98.60920		6.45000	98.64038			0	0.00
IVA538	On 10/09/2015	Spot Bond		6.60000	98.48628		6.45000	98.52017			0	0.00
IVA539	On 17/09/2015	Spot Bond		6.75000	98.99312		6.60000	98.99755			0	0.00
IVA542	On 08/10/2015	Spot Bond		6.75000	98.61400		6.60000	98.62679			0	0.00
IVA543	On 15/10/2015	Spot Bond		6.75000	98.48827		6.60000	98.50382			0	0.00
IVA544	On 22/10/2015	Spot Bond		6.75000	98.36286		6.60000	98.38116			0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.27900		10.00000	111.25000			0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.16531			100.14721			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC007	On 04/04/2016	Spot Bond		0.00000	100.44187			100.44784			0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	101.35631			101.34729			0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	101.50879			101.49795			0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	101.19933			101.19272			0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.31435			100.32123			0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.31651			100.32325			0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.32082			100.32729			0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.30139			100.30910			0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.16275			100.17139			0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	99.99993			99.98045			0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.83175			100.83212			0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	101.52652			101.51559			0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	101.21876			101.21190			0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	101.20656			101.19989			0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.54402			100.54831			0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.01771			100.07444			0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.77213			100.77402			0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.59592			100.59914			0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.61158			100.61426			0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.61158			100.61426			0	0.00
IVC036	On 16/07/2019	Spot Bond		9.23500	100.50054		9.16000	100.72106			0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	13.20220		100.00000	13.17314			0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.40574		100.00000	11.37811			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IVC040	On 24/07/2021	Spot Bond	9.38000	99.98915		9.31000	100.27991			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	99.99974			99.97986			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	101.54827			101.53630			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.84839			100.84841			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	105.52411			105.50479			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.01356			100.07116			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.93684			100.99508			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.06000	101.96497		6.92500	101.97932			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	99.82798			99.81117			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	101.51481			101.50344			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	101.21731			101.21071			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	99.89369			99.87572			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	101.61000			101.59690			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000	101.76074			101.74570			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000	101.13378			101.12870			0.00	0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000	100.71732			100.71882			0.00	0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000	99.99992			99.98112			0.00	200,000,000	100,000,000.00
IVC058	On 03/01/2018	Spot Bond	0.00000	100.54321			100.54753			0.00	0	0.00
IVC059	On 09/06/2016	Spot Bond	0.00000	101.00915			101.00625			0.00	0	0.00
IVC061	On 01/07/2018	Spot Bond	0.00000	100.60628			100.60871			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000	99.95024			99.92724			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	99.97911			99.95941			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.13588			100.14274			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	60.52746		100.00000	60.38083			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
JDG04	On 15/04/2018	Spot Bond		0.00000	101.08013			101.08809			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	101.11076			101.10874			0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.97330			100.97010			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	101.11359			101.10663			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		99.72603	100.00000	99.45355				0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	103.56548			103.55357			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	99.87567			99.85399			0	0.00
KW01	On 31/10/2027	Spot Bond		8.55000	140.41067		8.48000	141.04003			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.68411			100.68898			0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.92992			100.92121			0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	101.13646			101.13339			0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.74553			100.74486			0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.32970			100.31057			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.32000		99.19743	10.25000	99.40700				0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		104.11608	9.71000	104.08882				0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	99.95951			99.94099			0	0.00
LGL02	On 13/08/2017	Spot Bond		8.86000	101.33225	8.78500	101.44369				10,000,000	3,270,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.99000	99.26962	8.91500	99.41797				40,000,000	720,000,000.00
LGL04	On 14/08/2020	Spot Bond		9.99000	100.96056	9.92000	101.20069				5,400,000	585,400,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	101.09822		101.09374				20,000,000	10,000,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	101.32581			101.31444			0	0.00
LHL02	On 13/12/2015	Spot Bond		8.08000	102.24902	7.94500	102.27772				0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	101.44463			101.43050			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LOM01	On 25/11/2019	Spot Bond	0.00000		101.92755			101.90948			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		101.48973			101.47877			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		101.56845			101.55408			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		101.68233			101.66629			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		101.47045			101.45677			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.81880			100.81770			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000		99.98276			99.96552			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000		99.77292			99.75545			0	0.00
MAQ072	On 10/09/2015	Spot Bond	0.00000		99.23610			99.21833			0	0.00
MAQ073	On 09/10/2015	Spot Bond	0.00000		98.73246			98.71485			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		102.72224			102.70475			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		102.74240			102.72476			0	0.00
MAQ0A3	On 31/08/2018	Spot Bond	0.00000		100.19925			100.42904			0	0.00
MAQ0A4	On 31/08/2018	Spot Bond	0.00000		100.22815			100.45533			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.76485			100.76150			0	0.00
MBC024	On 05/09/2015	Spot Bond	0.00000		99.33591			99.31843			0	0.00
MBC025	On 07/10/2015	Spot Bond	0.00000		98.77352			98.75600			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.58661			100.59222			0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.25312			101.25879			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.65249			100.65718			0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		101.09041			101.08929			0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		101.35694			101.34454			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.28455			100.29518			0	200,000,000.00
MBF040	On 06/08/2015	Spot Bond	0.00000		99.85741			99.84426			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBF041	On 07/08/2016	Spot Bond	0.00000		99.83319			99.81980			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		99.82935			99.81553			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.95628			100.95285			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		100.27834			100.28786			0	984,000,000.00
MBF045	On 13/04/2018	Spot Bond	0.00000		100.30467			100.31238			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		56.00730	100.00000		55.87162			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		27.81107	100.00000		27.74369			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		19.87332	100.00000		19.82517			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		19.95219	100.00000		19.90386			0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		23.93279	100.00000		23.87480			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		25.03375	100.00000		24.97310			0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		99.99987			99.98133			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.89500		102.97807	8.82000		103.18786			3,800,000	543,800,000.00
MBSA02	On 15/04/2019	Spot Bond	8.91500		102.49991	8.84000		102.70887			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		102.30157			102.30688			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.41841			100.45778			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.43907			100.47746			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.07500		103.25060	8.00000		103.31225			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.88500		101.91962	8.81000		102.11577			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.63500		102.40736	9.56500		102.71578			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.70868			100.71070			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.73376			100.73509			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.67000		103.03993	9.60000		103.25314			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond	7.23000	103.26813		7.09500	103.26641			0	2,470,000,000.00
MIL02	On 31/05/2017	Spot Bond	9.00000	101.03807		8.92500	101.13846			0	0.00
MIP4C	On 13/01/2016	Spot Bond	0.00000	100.26852			100.27903			0	0.00
MIP4F	On 13/01/2016	Spot Bond	0.00000	100.31373			100.29412			0	0.00
MIP4U	On 13/01/2016	Spot Bond	100.00000	73.23129		100.00000	72.95072			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.86065			100.86007			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.51000	106.02066		9.44000	106.29928			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.56683			100.55646			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	36.90329		100.00000	36.81389			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.70000	100.98991		8.62500	101.09151			0	140,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.69000	102.97255		8.61500	103.08363			20,000,000	520,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.68788		100.89771	7.66911			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.78569		100.61875	7.76673			0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N5A16	On 20/06/2016	Spot Bond	0.00000	100.92892			100.93054			0	0.00
N5B23	On 20/06/2023	Spot Bond	0.00000	100.99596			100.99621			0	0.00
N5C23	On 20/06/2023	Spot Bond	0.00000	101.00935			101.00934			0	0.00
N5D23	On 20/06/2023	Spot Bond	0.00000	101.15513			101.15213			0	0.00
N5E23	On 20/06/2023	Spot Bond	0.00000	101.27646			101.27098			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
N5F23U	On 20/06/2023	Spot Bond	100.00000		11.66332	100.00000	11.63506		0.00		0	0.00
N5G23U	On 20/06/2023	Spot Bond	100.00000		12.48691	100.00000	12.45665		0.00		0	0.00
NAM01	On 19/11/2022	Spot Bond	9.82500		93.54479	9.75000	93.88622		0.00		10,900,000	1,810,900,000.00
NAM02	On 29/06/2020	Spot Bond	9.46000		101.29264	9.39000	101.53892		0.00		20,000,000	10,000,000.00
NBK10A	On 25/07/2016	Spot Bond	7.85000		99.19557	7.71000	99.30521		0.00		0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.35000		99.70653	9.28000	99.96809		0.00		0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.96000		105.17227	8.89000	105.45634		0.00		0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.42500		105.24326	9.35000	105.66028		0.00		0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		102.21042		102.20261		0.00		0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.32000		100.71313	9.25000	101.00120		0.00		0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		101.24491		101.23871		0.00		0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.56000		100.39098	9.49000	100.69246		0.00		0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		102.29221		102.28658		0.00		0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.15000		100.07189	10.08000	100.45509		0.00		0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.17836		100.16028		0.00		0	120,000,000.00
NBK17A	On 22/04/2026	Spot Bond	10.33000		100.20247	10.26000	100.61672		0.00		20,000,000	510,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		101.25982		101.25425		0.00		0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.30000		101.29158	9.23000	101.53489		0.00		0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.50221		100.50421		0.00		0	400,000,000.00
NBK19A	On 01/06/2022	Spot Bond	9.71000		101.15893	9.64000	101.47705		0.00		0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.17918		100.18277		0.00		0	0.00
NBK20A	On 01/06/2026	Spot Bond	10.40000		101.35693	10.33000	101.77855		0.00		120,000,000	60,000,000.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.66007		100.66213		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
NBK21A	On 21/07/2027	Spot Bond	10.60000		100.42632		10.53000	100.86920			40,000,000	20,000,000.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		101.55775			101.54266			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		101.57868			101.56611			0	569,000,000.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		101.62128			101.60815			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		101.66372			101.64993			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		101.73824			101.72359			160,000,000	80,000,000.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.12678			100.13484			20,000,000	10,000,000.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		101.17318			101.16736			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.98000		104.31745		6.84500	104.31641			0	2,890,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.16764			101.16808			0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.96500		112.56589		8.89000	112.80606			31,500,000	3,081,500,000.00
NBK4	On 28/10/2024	Spot Bond	10.72500		38.97245		10.65500	39.19020			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.17587			100.18300			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.89500		104.15021		7.75500	104.21711			0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.71445			100.71643			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		97.70862			97.69014			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		101.17775			101.17189			0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.04054			100.01972			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		99.99988			99.98000			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		94.21029			94.19118			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		101.64528			101.63273			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.76633			100.76677			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.78113			100.78371			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond	0.00000		101.01175			101.01832			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.70162			100.70384			0	1,000,000,000.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.68404			100.68557			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.68354			100.68508			200,000,000	200,000,000.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		99.96176			99.94437			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.79011			100.78873			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.89500		108.14453		9.82500	108.52957			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.78517			100.78391			0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.93000		107.02279		9.86000	107.41957			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.79011			100.78873			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.70885			100.70970			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.80567			100.76987			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.79803			100.79643			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.80793			100.80605			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		101.18273			101.17502			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		100.40317			100.40907			0	0.00
NCLN94	On 20/09/2020	Spot Bond	0.00000		100.48530			100.48400			0	0.00
NED11	On 17/09/2015	Spot Bond	7.58000		104.18816		7.44500	104.18619			0	190,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.04654			100.02276			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.20374			100.19044			0	240,000,000.00
NED15	On 08/04/2024	Spot Bond	10.09500		105.43014		10.02000	105.83710			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		99.10367			99.10386			1,380,000,000	460,000,000.00
NED17	On 14/10/2024	Spot Bond	0.00000		102.38392			102.42441			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NED18	On 16/01/2025	Spot Bond	0.00000		100.28111			100.28727			0	0.00
NED19	On 01/07/2025	Spot Bond	0.00000		100.72582			100.72421			60,000,000	30,000,000.00
NED20	On 01/07/2025	Spot Bond	11.22000		101.12398	11.15000		101.35456			0	1,500,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.39863			100.40678			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		118.44173	9.44500		118.41203			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		101.49191			101.48248			40,000,000	20,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.27900	10.00000		111.25000			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.07000		172.91348	2.07000		172.85484			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.44000		113.38384	2.46000		113.14978			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		188.63228	3.45000		188.56712			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.83000		110.83022	2.85000		110.59956			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.16000		143.37926	3.16000		143.32641			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.07000		155.16937	3.07000		155.11149			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.72000		102.62870	8.65000		102.88810			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.35000		106.09066	9.28000		106.34028			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.48799			101.47967			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		101.29568			101.28803			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		101.34207			101.33373			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		101.31426			101.30634			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		101.39583			101.38668			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.55000		107.34883	9.48000		107.68163			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		101.36988			101.36112			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		101.35134			101.34286			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1B17	On 22/05/2052	Spot Bond	0.00000		101.47542			101.46508			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.75000		106.12599		9.68000	106.37190			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		101.38841			101.37938			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		101.39768			101.38851			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000		101.55506			101.54353			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		101.74018			101.72588			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.62731			101.61470			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		101.42548			101.41590			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.68500		112.09026		8.61000	112.29177			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.41000		117.65381		9.34000	118.02202			600,000,000	900,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.96500		177.52863		1.96500	177.46891			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.30000		115.91445		10.23000	116.43744			0	2,520,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		102.17200			102.16427			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.79260			100.79331			40,000,000	20,000,000.00
NTC17	On 27/02/2017	Spot Bond	0.00000		101.12023			101.11230			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		101.15779			101.14921			0	0.00
NTC19	On 27/07/2020	Spot Bond	100.00000		1.74951		100.00000	1.74181			77,043,000,000	60,000,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		101.49400			101.48278			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		101.86016			101.84107			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		19.00108		100.00000	18.95505			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		83.06205		100.00000	82.87623			0	0.00
OML01	On 27/10/2015	Spot Bond	7.07000		102.67017		6.93500	102.68458			0	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
OML02	On 21/11/2024	Spot Bond	0.00000		101.39548			101.38519			0	0.00
OML03	On 27/11/2024	Spot Bond	9.87000		99.43456		9.80000	99.64782			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		101.09388			101.09274			20,000,000	10,000,000.00
OML05	On 19/03/2025	Spot Bond	10.04000		102.45767		9.97000	102.68418			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.60500		102.34017		10.53000	102.66066			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.15000		102.76478		11.08000	103.13993			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		40.76179		100.00000	40.66304			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.46000			99.85000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.27900		10.00000	111.25000			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		102.94938			102.92959			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		101.01670			101.01336			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		99.88179			99.86481			0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000		101.53405			101.51925			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.68159			100.68554			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.03009			100.03247			0	350,000,000.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.13695			100.11908			0	0.00
PPC004	On 30/06/2021	Spot Bond	9.61000		101.87093		9.54000	102.15853			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.03705			100.01784			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.03808			100.01834			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.03854			100.01856			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.03957			100.01905			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.04399			100.02116			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.04502			100.02165			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		99.95693			99.93701			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R010P	On 21/12/2025	Spot Bond	7.97000	44.37510	7.90000	44.67734	0.00	0	0.00			
R158	On 15/09/2015	Spot Bond	6.08000	105.90324	5.94500	105.90478	0.00	10,554,000,000	34,552,404,700.00			
R158P	On 15/09/2015	Spot Bond	6.72500	99.12337	6.58500	99.12373	0.00	0	0.00			
R159	On 15/09/2016	Spot Bond	6.82500	112.11253	6.68500	112.25078	0.00	64,036,000,000	66,130,404,800.00			
R159P	On 15/09/2016	Spot Bond	6.65500	92.86662	6.51500	92.99282	0.00	0	0.00			
R186	On 21/12/2026	Spot Bond	8.15000	118.30502	8.08000	118.85372	0.00	54,823,321,000	44,522,156,400.00			
R187P	On 21/12/2026	Spot Bond	7.89000	41.40058	7.82000	41.71084	0.00	0	0.00			
R188P	On 21/12/2027	Spot Bond	7.81000	38.68507	7.74000	39.00145	0.00	0	0.00			
R197	On 07/12/2023	Spot Bond	1.56000	292.08174	1.56000	291.98668	0.00	9,371,700,000	16,039,400,000.00			
R202	On 07/12/2033	Spot Bond	1.86000	235.25142	1.86000	235.17296	0.00	80,865,065,200	97,954,465,200.00			
R2023	On 28/02/2023	Spot Bond	8.02500	101.62796	7.95000	102.02370	0.00	55,291,100,000	36,283,106,500.00			
R203	On 15/09/2017	Spot Bond	7.14000	105.19317	7.06500	105.32143	0.00	87,082,945,600	74,840,895,100.00			
R2030	On 31/01/2030	Spot Bond	8.54000	95.51335	8.49500	95.85090	0.00	81,067,300,000	11,881,898,000.00			
R2032	On 31/03/2032	Spot Bond	8.62500	99.40119	8.58000	99.76411	0.00	63,256,000,000	31,440,790,600.00			
R2035	On 28/02/2035	Spot Bond	8.71500	105.11834	8.67500	105.47205	0.00	5,200,000,000	79,300,000,000.00			
R2037	On 31/01/2037	Spot Bond	8.75000	97.54988	8.69500	98.04793	0.00	22,257,300,000	48,308,671,100.00			
R204	On 21/12/2018	Spot Bond	7.46500	102.39777	7.39000	102.60138	0.00	23,019,898,000	90,138,798,500.00			
R2044	On 31/01/2044	Spot Bond	8.79000	99.53682	8.73500	100.08576	0.00	45,375,400,000	70,983,522,600.00			
R2048	On 28/02/2048	Spot Bond	8.78500	103.20222	8.73500	103.71357	0.00	32,652,300,000	60,705,879,900.00			
R207	On 15/01/2020	Spot Bond	7.67000	98.70901	7.60000	98.94726	0.00	04,645,461,500	43,562,661,500.00			
R208	On 31/03/2021	Spot Bond	7.81000	97.41489	7.74000	97.70195	0.00	59,436,563,200	68,904,300,000.00			
R209	On 31/03/2036	Spot Bond	8.68500	78.83304	8.63500	79.20709	0.00	26,532,400,000	25,875,382,000.00			
R210	On 31/03/2028	Spot Bond	1.67000	180.29285	1.67000	180.23365	0.00	22,060,838,400	38,932,300,000.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R211	On 31/01/2017	Spot Bond	0.82500	134.04086		0.82500	133.99988			0.00	39,154,800,000	40,431,883,200.00
R212	On 31/01/2022	Spot Bond	1.50000	140.55968		1.50000	140.51411			0.00	30,901,200,000	38,183,400,000.00
R213	On 28/02/2031	Spot Bond	8.57000	89.49363		8.51500	89.89801			0.00	93,412,649,200	36,065,600,000.00
R214	On 28/02/2041	Spot Bond	8.71500	80.10561		8.66500	80.50372			0.00	55,938,500,000	01,359,124,600.00
R228C	On 15/09/2015	Spot Bond	6.72500	99.12337		6.58500	99.12373			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.64500	95.96262		6.50500	96.02795			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.65500	92.86662		6.51500	92.99282			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.66500	97.42056		6.52500	97.45639			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.64500	94.31000		6.50500	94.40812			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.70500	91.20335		6.56500	91.35994			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.11500	87.58429		7.04000	87.68810			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.16500	84.47774		7.09000	84.60835			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.47000	80.86396		7.39500	81.01742			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.45000	78.00350		7.37500	78.17985			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.43000	75.25874		7.35500	75.45622			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.42000	72.59379		7.34500	72.81063			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.63000	69.30672		7.56000	69.52185			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.61000	66.82927		7.54000	67.05938			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.73000	63.94243		7.66000	64.18388			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.70000	61.67687		7.63000	61.93072			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.67000	59.50878		7.60000	59.77395			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.64000	57.43351		7.57000	57.70897			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.60000	55.48885		7.53000	55.77390			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.56000	53.63073		7.49000	53.92453			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
R345C	On 21/06/2024	Spot Bond	8.09000	49.38489		8.02000	49.67074			0	0.00
R346C	On 21/12/2024	Spot Bond	8.05000	47.63672		7.98000	47.92868			0	0.00
R347C	On 21/06/2025	Spot Bond	8.01000	45.96814		7.94000	46.26555			0	0.00
R348C	On 21/12/2025	Spot Bond	7.97000	44.37510		7.90000	44.67734			0	0.00
R349C	On 21/06/2026	Spot Bond	7.93000	42.85378		7.86000	43.16029			0	0.00
R350C	On 21/12/2026	Spot Bond	7.89000	41.40058		7.82000	41.71084			0	0.00
R351C	On 21/06/2027	Spot Bond	7.85000	40.01208		7.78000	40.32562			0	0.00
R352C	On 21/12/2027	Spot Bond	7.81000	38.68507		7.74000	39.00145			0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.67850			101.68460			0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	102.40721			102.41237			0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.29884			101.30582			0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	101.16096			101.15483			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	31.30097	100.00000	31.22514				0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	21.22740	100.00000	21.17597				0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	31.29269	100.00000	31.21688				0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	99.42466	100.00000	99.16164				0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	43.09918	100.00000	42.99477				0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000	17.75594	100.00000	17.71293				0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	21.73852	100.00000	21.68246				0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	9.10580	100.00000	9.08029				0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	16.52855	100.00000	16.48593				0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	13.39114	100.00000	13.35661				0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	10.30186	100.00000	10.27529				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.00660			101.00358			0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.93165			100.93390			0	150,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	101.32795			101.31940			0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	101.39651			101.38685			20,000,000	10,000,000.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	101.24705			101.23966			0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000	102.47911			102.45959			0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000	100.68221			100.68405			0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000	101.18808			101.17955			0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000	101.23840			101.22907			0	0.00
RDFC25	On 27/07/2016	Spot Bond	100.00000	48.87783	100.00000	100.00000	100.00000			20,000,000,000	10,000,000,000.00
REB01	On 21/05/2018	Spot Bond	0.00000	101.50553			101.49431			0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000	101.27053			101.26025			0	0.00
REBC02	On 20/07/2016	Spot Bond	0.00000	100.15678			100.16624			0	0.00
RED101	On 13/06/2017	Spot Bond	0.00000	101.45838			101.44878			0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000	17.84071	100.00000	17.79749				0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	12.51526	100.00000	12.48494				0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000	10.36905	100.00000	10.34392				0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000	9.58141	100.00000	9.55820				0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	101.47882			101.46965			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	102.34864			102.33619			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	101.82273			101.80595			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	101.08925			101.08595			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.48698			100.49738			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	101.28317			101.27542			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RES30	On 07/03/2021	Spot Bond		0.00000	101.09277			101.08791			0	240,000,000.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.48853			100.49437			0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.16036			100.16941			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	88.25253			88.21109			0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	82.99705			82.91561			0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	92.74127			92.67085			0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	92.04304			91.96879			0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.89394			100.88718			0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	83.46662			83.42317			0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	97.78889			97.74999			0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.99837		12.35000	107.96262			0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	16.47811		100.00000	16.43820			0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	102.00369			101.99926			0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	6.34881		100.00000	6.33360			0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	34.56401		100.00000	34.48027			0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	63.69029		100.00000	63.53600			0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.87540		100.00000	12.77999			0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	46.63949		100.00000	46.52651			0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	103.18940			103.14908			0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	77.21842			77.11285			0	0.00
RW21	On 21/04/2021	Spot Bond		9.18000	106.12895		9.11000	106.41709			5,100,000	765,100,000.00
RW23	On 10/12/2023	Spot Bond		9.54500	101.05293		9.47000	101.45367			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RW28	On 10/12/2028	Spot Bond	9.83000	104.39863		9.77500	104.78585			0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	97.27806			97.27935			0	0.00
SBK12	On 24/11/2016	Spot Bond	8.02500	105.35351		7.88500	105.50832			0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	111.27900		10.00000	111.25000			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	101.41557			101.40404			80,000,000	40,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.39000	102.06285		9.31500	102.19276			40,000,000	20,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.79719			100.72400			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	102.03035			102.02942			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	101.31337			101.29549			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	99.42128			99.47350			200,000,000	100,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.02988			100.08403			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	101.49503			101.48349			60,000,000	30,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000	100.02424			99.99953			0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000	101.62878			101.61535			80,000,000	40,000,000.00
SBK23	On 28/05/2027	Spot Bond	11.62500	101.61049		11.55000	101.92675			80,000,000	2,040,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.96500	101.17394		8.89000	101.32511			0	2,380,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.57000	105.69777		7.43500	105.69503			0	0.00
SBN29	On 15/09/2015	Spot Bond	8.14500	105.61870		8.00500	105.61501			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.33000	105.73082		7.19500	105.72876			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.54000	102.47806		8.46500	102.59803			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.47500	105.71085		7.34000	105.70838			0	0.00
SBN35	On 15/09/2015	Spot Bond	8.18500	105.61320		8.04500	105.60940			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.89012			100.88917			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.54678			100.55097			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS13		On 22/09/2017	Spot Bond	8.10000	104.65093		7.95500	104.91321			0	0.00
SBS15		On 26/04/2016	Spot Bond	0.00000	100.39085			100.37250			25,600,000	6,400,000.00
SBS16		On 22/09/2018	Spot Bond	0.00000	100.75775			100.75872			0	0.00
SBS18		On 23/06/2018	Spot Bond	0.00000	101.90367			101.90736			0	0.00
SBS19		On 23/06/2021	Spot Bond	9.57000	103.68537		9.50000	103.97520			0	0.00
SBS20		On 15/05/2026	Spot Bond	10.05000	102.01854		9.98000	102.44793			0	0.00
SBS21		On 15/05/2026	Spot Bond	0.00000	101.71058			101.69714			60,000,000	30,000,000.00
SBS23		On 23/05/2017	Spot Bond	0.00000	101.50405			101.49525			0	0.00
SBS24		On 24/05/2019	Spot Bond	0.00000	102.37673			102.36911			0	0.00
SBS25		On 24/05/2019	Spot Bond	8.79500	101.80789		8.72000	102.02410			32,100,000	362,100,000.00
SBS26U		On 28/02/2017	Spot Bond	100.00000	27.70383		100.00000	27.64184			0	0.00
SBS27		On 20/02/2024	Spot Bond	9.56500	107.68907		9.49000	108.10370			500,000,000	3,070,000,000.00
SBS28		On 23/04/2017	Spot Bond	0.00000	99.88200			99.80969			0	570,000,000.00
SBS29		On 12/06/2019	Spot Bond	8.82500	100.66335		8.75000	100.88112			0	0.00
SBS3		On 25/05/2026	Spot Bond	10.06000	89.32710		9.99000	89.72206			0	0.00
SBS30		On 12/06/2019	Spot Bond	0.00000	100.12642			100.12430			0	0.00
SBS31		On 27/06/2027	Spot Bond	9.80000	101.13040		9.73000	101.59035			0	0.00
SBS32		On 19/09/2017	Spot Bond	0.00000	100.77756			100.77932			0	434,000,000.00
SBS33		On 19/09/2019	Spot Bond	0.00000	100.79925			100.80045			0	0.00
SBS34		On 19/09/2024	Spot Bond	9.95000	104.48489		9.88000	104.87512			0	1,450,000,000.00
SBS35		On 29/01/2018	Spot Bond	0.00000	100.02235			100.00386			0	0.00
SBS36		On 29/01/2020	Spot Bond	0.00000	99.99983			99.98076			0	0.00
SBS37		On 29/01/2020	Spot Bond	9.08000	95.99122		9.01000	96.21582			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS38	On 29/01/2025	Spot Bond	10.19000	93.40423	10.12000	93.78081	0.00	40,000,000	1,520,000,000.00			
SBS39	On 29/01/2030	Spot Bond	10.92000	91.29088	10.86500	91.63516	0.00	80,000,000	40,000,000.00			
SBS4	On 16/11/2021	Spot Bond	9.51000	97.46620	9.44000	97.75984	0.00	0	570,000,000.00			
SBS9	On 07/07/2016	Spot Bond	7.42500	104.23637	7.28500	104.34477	0.00	100,000,000	380,000,000.00			
SBSI11	On 07/12/2023	Spot Bond	2.17000	280.01651	2.17000	279.92079	0.00	120,000,000	60,000,000.00			
SBSI12	On 31/01/2017	Spot Bond	1.43500	132.83705	1.43500	132.79422	0.00	0	0.00			
SCM10U	On 15/09/2017	Spot Bond	100.00000	23.84670	100.00000	23.78893	0.00	0	0.00			
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
SGI002	On 10/07/2017	Spot Bond	0.00000	100.34350		100.35262	0.00	0	0.00			
SHF01	On 15/12/2016	Spot Bond	100.00000	36.45845	100.00000	36.37013	0.00	0	0.00			
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494		82.63494	0.00	0	0.00			
SHI05	On 31/01/2017	Spot Bond	2.09500	131.55087	2.09500	131.50607	0.00	0	0.00			
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.06587	6.50000	102.04803	0.00	0	0.00			
SHS01	On 15/12/2016	Spot Bond	0.00000	102.17188		102.17124	0.00	57,000,000	1,440,000,000.00			
SHS04	On 29/06/2017	Spot Bond	0.00000	102.03854		102.04245	0.00	0	0.00			
SHS05	On 29/06/2017	Spot Bond	8.64000	100.89526	8.56500	101.00250	0.00	0	260,000,000.00			
SHS06	On 12/12/2017	Spot Bond	0.00000	101.69782		101.69546	0.00	0	0.00			
SHS07	On 10/04/2016	Spot Bond	0.00000	100.51514		100.52247	0.00	0	0.00			
SHS08	On 21/05/2016	Spot Bond	0.00000	100.71083		100.71163	0.00	0	0.00			
SHS11U	On 19/11/2016	Spot Bond	100.00000	38.92595	100.00000	38.83165	0.00	0	0.00			
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.27900	10.00000	111.25000	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
SHS12	On 12/12/2016	Spot Bond		0.00000	100.98374			100.98176			0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.93722			100.93639			0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	55.06442		100.00000	54.93102			0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	42.78374		100.00000	42.68009			0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	44.29721		100.00000	44.18990			0	0.00
SHS19	On 10/09/2017	Spot Bond		9.48000	105.14877		9.40500	105.26480			0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.17220			100.18083			0	0.00
SHS22	On 23/02/2020	Spot Bond		0.00000	101.44207			101.43124			0	0.00
SHS23	On 29/06/2018	Spot Bond		0.00000	100.62187			100.62465			0	0.00
SHS24	On 29/06/2020	Spot Bond		0.00000	100.64609			100.64804			0	0.00
SHS25	On 29/06/2020	Spot Bond		9.71000	101.25044		9.64000	101.49433			5,500,000	5,500,000.00
SHS26	On 29/06/2020	Spot Bond		0.00000	100.60749			100.60933			0	0.00
SLI2	On 15/08/2016	Spot Bond		8.07500	105.90065		7.93500	106.01764			0	1,140,000,000.00
SLI3	On 15/08/2018	Spot Bond		9.11500	102.85031		9.04000	103.01982			0	0.00
SNT01	On 15/09/2017	Spot Bond		8.54000	102.47806		8.46500	102.59803			0	3,770,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	101.42078			101.41080			0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	101.41152			101.40279			0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	101.80767			101.79834			0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	101.37660			101.36513			0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	101.41406			101.40202			0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	99.42703			99.40653			0	0.00
SSA01	On 28/06/2016	Spot Bond		8.24000	102.00384		8.16500	102.04714			0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.39711			100.40665			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SSA05	On 16/04/2018	Spot Bond	0.00000		100.24607			100.25420			0.00	2,400,000,000	1,200,000,000.00
SSA06	On 16/04/2020	Spot Bond	9.40000		97.25593		9.33000	97.48585			0.00	22,000,000	462,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		101.28567			101.27791			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.73071			100.73180			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.04191			100.02041			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.38000		90.82752		9.31000	91.08650			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.38000		90.82752		9.31000	91.08650			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.09000		93.64240		9.02000	93.86210			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.88815			100.88670			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.02000		103.47557		7.94500	103.59857			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.33000		114.45971		2.35000	114.22356			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.77500		98.58225		8.70000	98.77289			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		101.47352		8.50000	101.45033			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	10.19000		103.13088		10.12000	103.57697			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		101.12496			101.12004			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.44000		76.65183		10.38500	76.96773			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.14248			100.15126			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.23290			100.24285			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.74169			100.74225			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.26324			100.27080			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.73613			100.73397			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		101.38377			101.37208			0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000		100.90279			100.89986			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
SSN034	On 02/06/2020	Spot Bond	0.00000	101.26283			101.25545			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000	99.49166			99.47351			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.41839			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.41783			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000	98.50435			98.52195			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000	99.71648			99.69876			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000	99.64762			99.63000			0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000	99.66326			99.64554			0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000	99.66422			99.64654			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000	99.64554			99.62781			0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000	99.59237			99.57464			0	0.00
SY1247	On 28/08/2015	Spot Bond	0.00000	99.46767			99.44992			0	0.00
SY1248	On 08/09/2015	Spot Bond	0.00000	99.26865			99.25081			0	0.00
SY1249	On 10/09/2015	Spot Bond	0.00000	99.23729			99.21956			0	0.00
SY1250	On 16/09/2015	Spot Bond	0.00000	99.13702			99.11941			0	0.00
SY1252	On 20/10/2015	Spot Bond	0.00000	98.52171			98.50390			0	0.00
SY1253	On 19/08/2015	Spot Bond	0.00000	99.63216			99.61464			0	0.00
SY1254	On 27/10/2015	Spot Bond	100.00000	80.21978		100.00000	80.04386			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.54000	105.06402		6.40500	105.06999			0	0.00
SZ25	On 30/09/2025	Spot Bond	8.80000	104.25517		8.73000	104.70064			0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000	101.40469			101.39281			0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000	101.48666			101.47571			0	0.00
T12A12	On 21/02/2048	Spot Bond	9.32000	100.82874		9.25000	101.04141			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TF108U	On 22/02/2016	Spot Bond			100.00000		63.79531		100.00000	63.64076			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond			0.00000		100.14454			100.15526			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond			0.00000		99.90849			99.89340			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond			0.00000		100.69722			100.69133			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond			0.00000		100.68363			100.68634			0.00	0	120,000,000.00
TFS123	On 20/03/2019	Spot Bond			0.00000		100.71877			100.72052			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond			0.00000		101.32143						0.00	0	0.00
TFS131	On 20/11/2015	Spot Bond			100.00000		89.58579	100.00000	89.45707				0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond			0.00000		103.42561			103.38839			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond			0.00000		100.01925			100.00000			0.00	0	0.00
TFS134	On 28/04/2016	Spot Bond			0.00000		100.01938			100.00000			0.00	0	0.00
TFS135	On 06/07/2018	Spot Bond			0.00000		100.44886			100.45469			0.00	0	0.00
TFS136	On 06/07/2020	Spot Bond			0.00000		100.46059			100.46589			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond			0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond			7.72500		100.94208	7.58500	101.05463				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond			0.00000		100.15072			100.16181			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond			0.00000		100.15550			100.16604			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond			7.83000		100.22984	7.83000	100.20893				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond			0.00000		100.14808			100.15948			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond			0.00000		100.15407			100.16476			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond			0.00000		100.12941			100.17252			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond			0.00000		100.14808			100.15948			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond			0.00000		100.15407			100.16476			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond			7.16000		100.21050	7.16000	100.19134				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
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.16576			100.17513			0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.16480			100.17429			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.18765			100.19453			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.18456			100.19180			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.27713			100.27382			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.26662			100.26450			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.14785			100.15926			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.15550			100.16604			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.25575		8.73000	100.23247			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		99.89177			99.90100			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.15407			100.16476			0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.93500		98.35915		8.86000	98.52589			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		99.73353			99.74261			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.16015			100.16909			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.16623			100.17555			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.16361			100.17323			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.16891			100.17686			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.18717			100.19411			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.18623			100.19327			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.18447			100.19066			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.26076			100.25931			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.26170			100.26014			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.26558			100.26256			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		101.38597			101.37436			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12A2	On 21/08/2019	Spot Bond	0.00000		101.43278			101.42047			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.27000		103.65850		9.20000	103.86524			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		101.40469			101.39281			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		101.47021			101.45735			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.18000		101.58609		9.11000	101.79140			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		101.41144			101.40160			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		101.48666			101.47571			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.29000		100.39738		9.22000	100.60191			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		101.55442			101.54030			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		101.55442			101.54030			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		101.57126			101.55907			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		101.57126			101.55907			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		101.70399			101.68765			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		101.70399			101.68765			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		101.72161			101.70719			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		101.71973			101.70534			0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		102.31008			102.28465			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		102.31008			102.28465			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		102.51772			102.49465			0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000		102.32028			102.29699			0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.16039			100.16931			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.92727		101.06155	5.91277			0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		100.34860			100.35896			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.15674			100.16608			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.48443			100.49455			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.15674			100.16608			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.15917			100.16823			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.16039			100.16931			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.15528			100.16478			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.15917			100.16823			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.17256			100.18010			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.17256			100.18010			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.17256			100.18010			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.19201			100.19734			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.19686			100.20165			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.19079			100.19626			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.28757			100.28206			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.29360			100.28740			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.29119			100.28527			0	0.00
TL20	On 22/02/2020	Spot Bond	9.55000		89.81021		9.48000	90.01738			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		111.27900		10.00000	111.25000			0	0.00
TN17	On 14/11/2017	Spot Bond	8.24000		103.95989		8.16500	104.09351			0	15,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond		9.55000	107.58587		9.48000	107.84505			925,700,000	12,190,700,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.49455		100.00000	1.49093			0	0.00
TN23	On 06/11/2023	Spot Bond		9.81000	107.95482		9.73500	108.36174			300,000,000	11,470,000,000.00
TN25	On 19/08/2025	Spot Bond		9.91000	101.61371		9.84000	102.01969			900,000,000	13,516,960,000.00
TN27	On 14/11/2027	Spot Bond		9.95000	94.45750		9.88000	94.89922			1,037,800,000	10,307,800,000.00
TN30	On 09/10/2030	Spot Bond		10.33500	104.40409		10.29000	104.72085			0	2,000,000,000.00
TN40	On 09/10/2040	Spot Bond		10.64000	104.18491		10.59000	104.59626			1,800,000,000	600,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.96173			100.95974			0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	101.24486			101.23570			0	10,000,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	101.54697			101.53576			0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	101.58593			101.57419			0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	101.58995			101.57815			0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	101.78225			101.76785			0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	102.18111			102.16127			0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	101.58797			101.57620			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.27900		10.00000	111.25000			0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.44492			100.45076			0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.45424			100.45967			0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.33807			100.34705			0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.04615			100.05321			0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.94648		10.00000	99.91972			0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.94781		9.75000	99.92172			0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.94850		100.00000	9.92284			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.86023			100.85817			0	547,000,000.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.91342			100.91014			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		8.52719	100.00000		8.50654			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		9.08464	100.00000		9.06262			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.94295			100.93898			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		9.41909	100.00000		9.39628			0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.94886			100.94475			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		9.69781	100.00000		9.67432			0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		101.11385			101.10591			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		13.09817	100.00000		13.06645			0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		101.47711			101.46071			0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		16.83301	100.00000		16.79222			0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		11.85171	100.00000		11.82300			0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		99.85234			99.83389			0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		99.58907			99.57039			0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		99.32543			99.30669			0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		105.17290			105.13429			0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		103.96761			103.92946			0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		98.27239			98.25361			0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		97.77715			97.75863			0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		97.47159			97.45272			0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		96.76220			96.74381			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		96.53276			96.51451			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		96.20169			96.18307			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSP185	On 03/03/2016	Spot Bond		0.00000	95.89089			95.87204			0	0.00
TSP186	On 17/03/2016	Spot Bond		0.00000	95.53829			95.51906			0	0.00
TSP188	On 31/03/2016	Spot Bond		0.00000	95.26910			95.24987			0	0.00
TSP189	On 12/11/2015	Spot Bond		0.00000	98.07639			98.05824			0	0.00
TSP190	On 12/05/2016	Spot Bond		0.00000	94.50904			94.48998			0	0.00
TSP191	On 26/05/2016	Spot Bond		0.00000	94.18698			94.16773			0	0.00
TSP192	On 09/06/2016	Spot Bond		0.00000	93.84869			93.82922			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	96.95126			96.93322			0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	15.31316		100.00000	15.27606			0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	103.27890			0	0.00
TWC090	On 21/09/2015	Spot Bond		0.00000	100.65920			100.66142			0	0.00
TWC095	On 16/10/2015	Spot Bond		0.00000	100.20973			100.22150			0	0.00
TWC096	On 24/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TWC097	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TWC098	On 06/11/2015	Spot Bond		0.00000	101.46678			101.45095			0	0.00
TWC099	On 18/08/2015	Spot Bond		0.00000	101.29699			101.27897			0	0.00
TWC100	On 21/08/2015	Spot Bond		0.00000	101.16199			101.14411			0	0.00
TWC101	On 26/08/2015	Spot Bond		0.00000	101.02803			101.00999			0	0.00
TWC102	On 24/08/2015	Spot Bond		0.00000	101.13486			101.11685			0	0.00
TWC103	On 25/11/2015	Spot Bond		0.00000	101.17420			101.16589			0	0.00
TWC105	On 12/10/2015	Spot Bond		0.00000	100.34398			100.32587			0	0.00
TWC106	On 14/10/2015	Spot Bond		0.00000	100.28967			100.27156			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC107	On 10/01/2016	Spot Bond		0.00000	100.24836			100.25861			0	0.00
TWC108	On 16/10/2015	Spot Bond		0.00000	100.25346			100.23535			0	0.00
TWC109	On 19/10/2015	Spot Bond		0.00000	100.23535			100.21725			0	0.00
TWC110	On 22/01/2016	Spot Bond		100.00000	67.18147		100.00000	66.92308			0	30,000,000,000.00
TWC111	On 21/10/2015	Spot Bond		0.00000	100.09247		100.00000	100.00000			5,000,000,000	5,000,000,000.00
TWCJ19	On 26/08/2015	Spot Bond		0.00000	101.13735			101.11739			0	0.00
TWCJ20	On 14/10/2015	Spot Bond		0.00000	100.32035			100.30033			0	0.00
TWCM19	On 26/08/2015	Spot Bond		0.00000	101.04677			101.02841			0	0.00
TWCM20	On 14/10/2015	Spot Bond		0.00000	100.29273			100.27444			0	0.00
UG21	On 02/03/2021	Spot Bond		9.21000	110.71646		9.14000	111.00308			0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
VJA01U	On 20/01/2023	Spot Bond		100.00000	7.53096		100.00000	7.51605			0	0.00
VJA02U	On 20/04/2023	Spot Bond		100.00000	8.64286		100.00000	8.61588			0	0.00
VJB01U	On 20/01/2023	Spot Bond		100.00000	7.35814		100.00000	7.34358			0	0.00
VJB02U	On 20/04/2023	Spot Bond		100.00000	8.54427		100.00000	8.51760			0	0.00
VKC06	On 29/07/2015	Spot Bond		0.00000	103.60287			103.58329			0	0.00
VKC07	On 04/09/2015	Spot Bond		0.00000	101.56485			101.54504			0	0.00
VKC07U	On 04/09/2015	Spot Bond		100.00000	90.79602		100.00000	90.57072			0	0.00
VKC08	On 28/09/2015	Spot Bond		0.00000	102.45724			102.43742			0	0.00
VKC09	On 25/03/2016	Spot Bond		0.00000	100.65096			100.65331			0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	99.73508			101.70894			0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	99.73480			101.71122			0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.59432			100.59776			0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.61062			100.61351			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
VKE06	On 08/05/2018	Spot Bond	0.00000		99.73932			101.68244			0.00	0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000		101.05935			101.05386			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.07351	100.00000		7.05950			0.00	0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000		8.27624	100.00000		8.25041			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		6.90070	100.00000		6.88703			0.00	0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000		8.17765	100.00000		8.15213			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00035	100.00000		0.00035			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.21500		106.23277		7.07500	106.32881			0.00	0	8,900,000,000.00
WS05	On 01/08/2018	Spot Bond	1.36500		241.27724		1.36500	241.19992			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.64000		103.78156		7.56500	103.88873			0.00	0	4,800,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.02000		104.67529		7.94500	104.90164			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.29500		104.25609		8.22500	104.51254			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.51000		103.71172		8.44000	104.01013			0.00	0	2,700,000,000.00
Z020	On 19/10/2015	Spot Bond	5.96000		98.67873		5.82500	98.69273			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.41000		73.82318		7.33500	74.03176			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		81.47321	100.00000		81.29176			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		45.21253	100.00000		45.12675			0.00	0	0.00
Total for j-Bonds :											0.00	12,122,794,900	1775943131200.00
Grand Total:											0.00	12,123,084,970	1775946444082.00