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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/05/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 13/05/2015	Any day expiry		11.88060	11.88060		12.06450	12.06450		14.57	6,230	0.00
\$ / R	On 15/05/2015	Any day expiry		11.87790	11.87790		12.06450	12.06450		14.35	0	0.00
\$ / R	On 18/05/2015	Any day expiry		11.88180	11.88180		12.07050	12.07050		12.64	0	0.00
\$ / R	On 18/05/2015	Any day expiry	12.06	19.84170	0.01984	94.30400	0.09430		19.842	14.12	0	10,000.00
\$ / R	On 18/05/2015	Any day expiry	12.11	13.64900	0.01365	72.68360	0.07268		13.649	14.58	0	4,000.00
\$ / R	On 20/05/2015	Any day expiry		11.88580	11.88580		12.07450	12.07450		13.03	0	1,462.00
\$ / R	On 26/05/2015	Any day expiry		11.89780	11.89780		12.08660	12.08660		13.51	0	0.00
\$ / R	On 26/05/2015	Any day expiry	11.96	95.82860	0.09583	212.92930	0.21293		95.829	13.86	0	7,000.00
\$ / R	On 26/05/2015	Any day expiry	12.36	18.82870	0.01883	57.27720	0.05728		18.829	16.19	0	7,000.00
\$ / R	On 27/05/2015	Any day expiry		11.89980	11.89980		12.08860	12.08860		13.69	157	4,766.00
\$ / R	On 27/05/2015	Any day expiry	10.80	0.56400	0.00056	0.52120	0.00052		0.564	18.86	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	0.92300	0.00092	0.89880	0.00090		0.923	17.54	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	2.06930	0.00207	1.79390	0.00179		2.069	15.57	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	127.16720	0.12717	259.25350	0.25925		127.167	13.69	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	39.79740	0.03980	102.35980	0.10236		39.797	15.41	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	0.05480	0.00005	0.10930	0.00011		0.055	38.16	0	300.00
\$ / R	On 03/06/2015	Any day expiry		11.91370	11.91370		12.10280	12.10280		13.99	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	52.15370	0.05215	111.93140	0.11193		52.154	15.92	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R		On 04/06/2015	Any day expiry		11.91570	11.91570	12.10480	12.10480		14.06	0.00	0	0.00
\$ / R	11.60	Put	Any day expiry	49.18750	0.04919	28.24470	0.02824	49.188	13.88	0.00	0	5,500.00	
\$ / R	12.45	Call	Any day expiry	36.07440	0.03607	80.22770	0.08023	36.074	16.66	0.00	0	5,500.00	
\$ / R		On 09/06/2015	Any day expiry		11.92560	11.92560	12.11490	12.11490		14.05	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		11.93160	11.93160	12.12100	12.12100		14.22	0.00	67,121	952,310.00
\$ / R	10.73	Put	Foreign Exchange Future	1.83170	0.00183	1.38840	0.00139	1.832	16.01	0.00	0	22,850.00	
\$ / R	10.75	Put	Foreign Exchange Future	1.98750	0.00199	1.48800	0.00149	1.988	15.93	0.00	0	10,000.00	
\$ / R	10.80	Put	Foreign Exchange Future	2.43640	0.00244	1.76980	0.00177	2.436	15.73	0.00	0	9,100.00	
\$ / R	10.98	Put	Foreign Exchange Future	5.03340	0.00503	3.54550	0.00355	5.033	15.02	0.00	0	22,320.00	
\$ / R	11.00	Put	Foreign Exchange Future	5.45150	0.00545	3.86190	0.00386	5.451	14.94	0.00	0	55,000.00	
\$ / R	11.35	Put	Foreign Exchange Future	22.59610	0.02260	15.87090	0.01587	22.596	13.79	0.00	0	51,500.00	
\$ / R	11.48	Call	Foreign Exchange Future	492.79120	0.49279	666.70050	0.66670	492.791	13.89	0.00	0	1,600.00	
\$ / R	11.50	Put	Foreign Exchange Future	44.86780	0.04487	27.62190	0.02762	44.868	13.91	0.00	0	1,750.00	
\$ / R	11.50	Call	Foreign Exchange Future	476.46780	0.47647	648.62190	0.64862	476.468	13.91	0.00	0	3,940.00	
\$ / R	11.60	Call	Foreign Exchange Future	398.65550	0.39866	563.32700	0.56333	398.656	13.99	0.00	0	500.00	
\$ / R	11.65	Call	Foreign Exchange Future	362.33340	0.36233	522.59710	0.52260	362.333	14.03	0.00	0	800.00	
\$ / R	11.65	Put	Foreign Exchange Future	80.73340	0.08073	51.59710	0.05160	80.733	14.03	0.00	0	110.00	
\$ / R	11.78	Put	Foreign Exchange Future	125.21270	0.12521	82.61720	0.08262	125.213	14.13	0.00	0	15,000.00	
\$ / R	11.80	Put	Foreign Exchange Future	133.25470	0.13325	88.35170	0.08835	133.255	14.14	0.00	0	6,000.00	
\$ / R	12.00	Call	Foreign Exchange Future	168.13080	0.16813	282.18860	0.28219	168.131	14.65	0.00	0	11,000.00	
\$ / R	12.00	Put	Foreign Exchange Future	236.53080	0.23653	161.18860	0.16119	236.531	14.65	0.00	0	34,600.00	
\$ / R	12.02	Put	Foreign Exchange Future	249.09080	0.24909	170.07580	0.17008	249.091	14.74	0.00	0	7,000.00	
\$ / R	12.04	Call	Foreign Exchange Future	153.54670	0.15355	260.25900	0.26026	153.547	14.82	0.00	0	10,000.00	
\$ / R	12.13	Call	Foreign Exchange Future	124.82500	0.12482	216.41410	0.21641	124.825	15.21	0.00	0	15,000.00	
\$ / R	12.15	Call	Foreign Exchange Future	119.15630	0.11916	207.99590	0.20800	119.156	15.29	0.00	0	2,000.00	
\$ / R	12.30	Call	Foreign Exchange Future	83.78100	0.08378	153.48520	0.15349	83.781	15.94	0.00	0	1,600.00	
\$ / R	12.40	Call	Foreign Exchange Future	66.11680	0.06612	124.72070	0.12472	66.117	16.36	0.00	0	125.00	
\$ / R	12.50	Put	Foreign Exchange Future	620.57550	0.62058	480.08020	0.48008	620.576	16.79	0.00	0	300.00	
\$ / R	12.50	Call	Foreign Exchange Future	52.17550	0.05218	101.08020	0.10108	52.176	16.79	0.00	0	31,000.00	
\$ / R	12.56	Call	Foreign Exchange Future	45.71150	0.04571	89.03240	0.08903	45.711	17.10	0.00	0	1,750.00	
\$ / R	12.60	Call	Foreign Exchange Future	41.88980	0.04189	81.79140	0.08179	41.890	17.31	0.00	0	125.00	
\$ / R	12.63	Call	Foreign Exchange Future	39.25410	0.03925	76.74470	0.07674	39.254	17.47	0.00	0	9,100.00	
\$ / R	13.00	Call	Foreign Exchange Future	18.34190	0.01834	36.75460	0.03675	18.342	19.38	0.00	0	15,000.00	
\$ / R	13.00	Put	Foreign Exchange Future	1,086.74190	1.08674	915.75460	0.91575	1,086.742	19.38	0.00	0	501.00	
\$ / R	13.22	Call	Foreign Exchange Future	11.83420	0.01183	24.43390	0.02443	11.834	20.42	0.00	0	22,850.00	
\$ / R	13.25	Put	Foreign Exchange Future	1,329.53820	1.32954	1,152.15010	1.15215	1,329.538	20.55	0.00	0	201.00	
\$ / R	13.25	Call	Foreign Exchange Future	11.13820	0.01114	23.15010	0.02315	11.138	20.55	0.00	0	110.00	
\$ / R	13.46	Call	Foreign Exchange Future	7.38040	0.00738	15.80340	0.01580	7.380	21.46	0.00	0	22,320.00	
\$ / R	13.50	Call	Foreign Exchange Future	6.84170	0.00684	14.71240	0.01471	6.842	21.63	0.00	0	51,500.00	
\$ / R		On 26/06/2015	Any day expiry		11.95980	11.95980	12.14960	12.14960		14.56	0.00	0	4,136.00
\$ / R	10.80	Put	Any day expiry	5.02690	0.00503	4.78820	0.00479	5.027	14.74	0.00	0	300.00	
\$ / R	11.15	Put	Any day expiry	19.45390	0.01945	15.03560	0.01504	19.454	14.13	0.00	0	250.00	
\$ / R	12.46	Call	Any day expiry	97.23020	0.09723	161.09310	0.16109	97.230	16.49	0.00	0	250.00	
\$ / R	15.88	Call	Any day expiry	2.13910	0.00214	6.05630	0.00606	2.139	31.32	0.00	0	300.00	
\$ / R		On 30/06/2015	Any day expiry		11.96790	11.96790	12.15780	12.15780		14.52	0.00	0	7,712.00
\$ / R		On 06/07/2015	Any day expiry		11.98010	11.98010	12.17010	12.17010		14.69	0.00	0	400.00
\$ / R	12.38	Call	Any day expiry	141.83170	0.14183	218.28570	0.21829	141.832	16.08	0.00	0	5,500.00	
\$ / R		On 13/07/2015	Any day expiry		11.99430	11.99430	12.18440	12.18440		14.72	0.00	0	2,477.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
\$ / R	On 29/07/2015	Any day expiry			12.02670		12.02670		12.21730	12.21730		14.88	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	16.83760		0.01684	15.62120	0.01562		16.838	14.47	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	45.26630		0.04527	36.66680	0.03667		45.266	14.14	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	140.38430		0.14038	202.35920	0.20236		140.384	17.24	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	12.17730		0.01218	20.95490	0.02095		12.177	30.40	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.08640		12.08640	12.27810	12.27810			15.22	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	29.88630		0.02989	27.55480	0.02755		29.886	14.50	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	66.07360		0.06607	54.86080	0.05486		66.074	14.16	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	164.85370		0.16485	223.95490	0.22395		164.854	17.97	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	22.55370		0.02255	34.55670	0.03456		22.554	29.78	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.09490		12.09490	12.28670	12.28670			15.18	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.11620		12.11620	12.30830	12.30830			15.19	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.12470		12.12470	12.31690	12.31690			15.17	18,620	188,238.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	23.62900		0.02363	22.85090	0.02285		23.629	14.94	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,550.14980		1.55015	1,741.39450	1.74139		1,550.150	14.85	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	52.66770		0.05267	46.65280	0.04665		52.668	14.12	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,179.75690		1.17976	1,365.12430	1.36512		1,179.757	14.11	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	55.05690		0.05506	48.22430	0.04822		55.057	14.11	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,033.76990		1.03377	1,214.21140	1.21421		1,033.770	14.05	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	84.05480		0.08405	71.53220	0.07153		84.055	14.03	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	100.48710		0.10049	85.45190	0.08545		100.487	14.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	148.35700		0.14836	126.04720	0.12605		148.357	13.92	0	27,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	161.36470		0.16136	135.19270	0.13519		161.365	14.01	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	706.86390		0.70686	866.72290	0.86672		706.864	14.13	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	182.16390		0.18216	149.82290	0.14982		182.164	14.13	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	189.44170		0.18944	154.94900	0.15495		189.442	14.17	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	262.69570		0.26270	212.92700	0.21293		262.696	14.55	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	484.83120		0.48483	614.31090	0.61431		484.831	14.96	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	360.13120		0.36013	297.41090	0.29741		360.131	14.96	0	42,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	448.33300		0.44833	572.55380	0.57255		448.333	15.13	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	427.55240		0.42755	547.71280	0.54771		427.552	15.26	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	400.75010		0.40075	514.51790	0.51452		400.750	15.47	0	800.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	389.80400		0.38980	500.84900	0.50085		389.804	15.56	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	304.54130		0.30454	396.22080	0.39622		304.541	16.37	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	233.73600		0.23374	307.71460	0.30771		233.736	17.29	0	1,600.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	188.28850		0.18829	249.41380	0.24941		188.288	18.11	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	186.77130		0.18677	247.46120	0.24746		186.771	18.14	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	182.30880		0.18231	241.71610	0.24172		182.309	18.23	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	144.25930		0.14426	192.44400	0.19244		144.259	19.17	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	94.44480		0.09444	126.60870	0.12661		94.445	21.03	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	78.29900		0.07830	104.82320	0.10482		78.299	21.95	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	68.80970		0.06881	89.01460	0.08901		68.810	23.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.15440		12.15440	12.34700	12.34700			15.29	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	42.68370		0.04268	40.50610	0.04051		42.684	14.38	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	83.14610		0.08315	71.49940	0.07150		83.146	14.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	133.09900		0.13310	114.31540	0.11432		133.099	13.95	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	186.11760		0.18612	243.16460	0.24316		186.118	18.67	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	113.88470		0.11388	150.09670	0.15010		113.885	20.84	0	1,000.00

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\$ / R	On 28/09/2015	Any day expiry	16.80	Call	33.72860		0.03373		51.01650	0.05102	33.729	28.82	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.15870		12.15870		12.35130	12.35130		15.31	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.21820		12.21820		12.41160	12.41160		15.38	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	54.61190		0.05461		52.87950	0.05288	54.612	14.36	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	97.14290		0.09714		85.35510	0.08536	97.143	13.91	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	204.97470		0.20497		261.18450	0.26118	204.975	19.34	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	48.74630		0.04875		68.80560	0.06881	48.746	28.31	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.27810		12.27810		12.47230	12.47230		15.47	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	65.24270		0.06524		62.88930	0.06289	65.243	14.36	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	108.50310		0.10850		97.83220	0.09783	108.503	13.84	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	219.15290		0.21915		273.71260	0.27371	219.153	19.95	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	54.19630		0.05420		74.59590	0.07460	54.196	28.12	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.30640		12.30640		12.50080	12.50080		15.57	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.31300		12.31300		12.50740	12.50740		15.57	0.00	3,335	88,264.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	86.04680		0.08605		82.37960	0.08238	86.047	14.05	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,449.04680		1.44905	1,639.77960	1.63978	1,449.047	14.05	0.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,404.66250		1.40466	1,594.99590	1.59500	1,404.663	13.95	0.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,238.70910		1.23871	1,418.96290	1.41896	1,238.709	13.88	0.00	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,084.83960		1.08484	1,257.73670	1.25774	1,084.840	13.93	0.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	231.94350		0.23194	204.59620	0.20460	231.943	13.98	0.00	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	283.09790		0.28310	247.36200	0.24736	283.098	14.13	0.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	305.49330		0.30549	263.96370	0.26396	305.493	14.26	0.00	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	352.95490		0.35295	299.29800	0.29930	352.955	14.52	0.00	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	403.87130		0.40387	344.99740	0.34500	403.871	14.79	0.00	0.00	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	671.09590		0.67110	801.43530	0.80144	671.096	15.05	0.00	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	649.40370		0.64940	777.16560	0.77717	649.404	15.18	0.00	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	384.85390		0.38485	470.61730	0.47062	384.854	17.52	0.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	363.74040		0.36374	445.32400	0.44532	363.740	17.79	0.00	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	344.19120		0.34419	421.81430	0.42181	344.191	18.07	0.00	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	302.95120		0.30295	371.88940	0.37189	302.951	18.74	0.00	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	293.76060		0.29376	360.69510	0.36070	293.761	18.91	0.00	0.00	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	192.96260		0.19296	238.49100	0.23849	192.963	21.15	0.00	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	163.40050		0.16340	196.30440	0.19630	163.400	22.55	0.00	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	161.64130		0.16164	186.72790	0.18673	161.641	23.15	0.00	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	161.28330		0.16128	184.62730	0.18463	161.283	23.29	0.00	0.00	0	66,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	156.99140		0.15699	175.59010	0.17559	156.991	27.02	0.00	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.33470		12.33470		12.52930	12.52930		15.53	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	73.89190		0.07389	70.69340	0.07069	73.892	14.33	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	118.99870		0.11900	107.78000	0.10778	118.999	13.84	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	228.11500		0.22811	280.16640	0.28017	228.115	20.50	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	57.15660		0.05716	77.28220	0.07728	57.157	27.79	0.00	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.45020		12.45020		12.64550	12.64550		15.81	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	253.80840		0.25381	221.22520	0.22123	253.808	14.01	0.00	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	230.39630		0.23040	256.46840	0.25647	230.396	24.01	0.00	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.51340		12.51340		12.70920	12.70920		15.88	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.52020		12.52020		12.71610	12.71610		16.11	0.00	413	5,042.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	134.11390		0.13411	123.68610	0.12369	134.114	14.09	0.00	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	333.10400		0.33310	294.27820	0.29428	333.104	14.17	0.00	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	344.96310	0.34496	304.92280	0.30492	344.963	14.20	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	377.78600	0.37779	334.44460	0.33444	377.786	14.29	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	394.85450	0.39485	349.82300	0.34982	394.854	14.33	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	478.79460	0.47879	419.73230	0.41973	478.795	14.77	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	394.10190	0.39410	465.89110	0.46589	394.102	19.45	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	343.50270	0.34350	406.65910	0.40666	343.503	20.30	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	311.94540	0.31195	369.40770	0.36941	311.945	20.94	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	259.67160	0.25967	293.83630	0.29384	259.672	24.81	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	249.30680	0.24931	291.71200	0.29171	249.307	27.51	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	43.51820	0.04352	54.32040	0.05432	43.518	27.51	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.71400	12.71400	12.91120	12.91120		16.22	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.72240	12.72240	12.91970	12.91970		16.22	0.00	0	1,300.00
\$ / R	On 15/09/2016	Any day expiry			12.92140	12.92140	13.11860	13.11860		16.64	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.92980	12.92980	13.12710	13.12710		16.64	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.11180	13.11180	13.30910	13.30910		16.92	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.12240	13.12240	13.31970	13.31970		16.92	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.93160	11.93160	12.12100	12.12100		14.22	0.00	84	711.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.12470	12.12470	12.31690	12.31690		15.17	0.00	56	195.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.31300	12.31300	12.50740	12.50740		15.57	0.00	10	24.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.52020	12.52020	12.71610	12.71610		16.11	0.00	4	31.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.75680	18.75680	18.97800	18.97800		14.10	0.00	1,979	30,054.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	9.40940	0.00941	9.21200	0.00921	9.409	17.81	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	35.99780	0.03600	67.28250	0.06728	35.998	16.39	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.04680	19.04680	19.27140	19.27140		13.98	0.00	260	1,481.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	195.62870	0.19563	159.32710	0.15933	195.629	13.32	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	241.51870	0.24152	196.83630	0.19684	241.519	13.42	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	361.08260	0.36108	298.24280	0.29824	361.083	13.63	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	227.00930	0.22701	294.29000	0.29429	227.009	16.03	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.33280	19.33280	19.55950	19.55950		14.16	0.00	0	8,264.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	222.87000	0.22287	200.24210	0.20024	222.870	12.98	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	525.26040	0.52526	619.32420	0.61932	525.260	15.62	0.00	0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	433.29040	0.43329	514.82350	0.51482	433.290	16.26	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.65280	19.65280	19.87950	19.87950		14.40	0.00	0	35.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10017	0.10017	0.10108	0.10108		11.65	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10193	0.10193	0.10285	0.10285		13.52	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10368	0.10368	0.10462	0.10462		14.78	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.51460	13.51460	13.60670	13.60670		12.38	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	6.51070	0.00651	15.79460	0.01579	6.511	15.38	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.54080	13.54080	13.63360	13.63360		12.87	0.00	470	158,307.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	1.78820	0.00179	1.83900	0.00184	1.788	14.93	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	8.01140	0.00801	7.98720	0.00799	8.011	13.50	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	135.45180	0.13545	118.18720	0.11819	135.452	12.85	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	113.98490	0.11398	161.72080	0.16172	113.985	13.60	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	40.03360	0.04003	64.41470	0.06441	40.034	14.95	0.00	0	27,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	2.23870		0.00224		4.81230	0.00481	2.239	18.43	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.77880		13.77880		13.87330	13.87330		13.62	225	23,192.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	74.54270		0.07454		66.92310	0.06692	74.543	13.14	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	106.39940		0.10640		97.23010	0.09723	106.399	12.96	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	881.25490		0.88125		965.43050	0.96543	881.255	12.85	0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	159.98230		0.15998		192.38850	0.19239	159.982	16.43	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.01420		14.01420		14.11050	14.11050		14.05	0	10,480.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	179.19160		0.17919		169.76650	0.16977	179.192	12.81	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	532.86560		0.53287		505.13270	0.50513	532.866	13.87	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	159.58620		0.15959		182.77450	0.18277	159.586	19.67	0	6,682.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.28080		14.28080		14.37820	14.37820		14.42	0	3,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.82430		14.82430		14.92400	14.92400		14.85	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
AL37	On 06/08/2015	Index Future			460.53600		460.53600		459.69200	459.69200			0	124.00
AL37	On 05/11/2015	Index Future			468.19300		468.19300		467.34200	467.34200			0	0.00
AL7T	On 06/08/2015	Index Future			543.70000		543.70000		541.66700	541.66700			0	3.00
AL7T	On 05/11/2015	Index Future			552.74000		552.74000		550.68200	550.68200			0	0.00
ALBI	On 06/08/2015	Index Future			496.00900		496.00900		494.08900	494.08900			0	510.00
ALBI	On 05/11/2015	Index Future			504.25500		504.25500		502.31100	502.31100			0	103.00
ALBI	On 04/02/2016	Index Future			512.85100		512.85100		510.87300	510.87300			0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.65530		9.65530		9.65800	9.65800		11.55	105	13,782.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.07860		0.00008		0.09390	0.00009	0.079	15.28	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	0.36790		0.00037		0.43930	0.00044	0.368	14.10	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	3.49110		0.00349		3.83290	0.00383	3.491	12.72	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	513.94860		0.51395		517.19340	0.51719	513.949	12.14	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	220.73600		0.22074		224.37100	0.22437	220.736	11.72	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	130.14720		0.13015		133.38590	0.13339	130.147	11.55	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.75850		9.75850		9.76210	9.76210		12.99	0	1,365.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.86590		9.86590		9.86830	9.86830		13.97	0	41.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.98780		9.98780		9.98870	9.98870		13.68	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.95910		9.95910		10.10110	10.10110		12.44	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.10580		10.10580		10.24980	10.24980		12.22	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			13.01380		13.01380		13.10450	13.10450		13.21	0	7,258.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.27760		13.27760		13.37080	13.37080		14.44	0	1,563.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.92020		1.92020		1.94790	1.94790		13.84	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.93940		1.93940		1.96690	1.96690		14.55	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.81780		1.81780		1.82980	1.82980		14.60	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.85130		1.85130		1.86380	1.86380		12.81	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	127.27006		127.27006		127.23659	127.23659			0	0.00
EL28	On 05/11/2015	Bond Future	127.82601		127.82601		127.79548	127.79548			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	9.76532		83.97911		9.83036	83.51430			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.84891		81.57410		9.91569	81.10387			0	0.00
ES33	On 04/02/2016	Bond Future	9.93352		82.96568		10.00242	82.48779			0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
GOVI	On 06/08/2015	GOVI	492.55200		492.55200		490.78900	490.78900			18	452.00
GOVI	On 05/11/2015	GOVI	500.74100		500.74100		498.95600	498.95600			0	27.00
GOVI	On 04/02/2016	GOVI	509.27700		509.27700		507.46000	507.46000			0	0.00
I2025	On 06/08/2015	Bond Future	122.78803		122.78803		122.76071	122.76071			0	16.00
I2025	On 05/11/2015	Bond Future	124.80943		124.80943		124.78505	124.78505			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	131.05197		131.05197		131.02053	131.02053			0	3,345.00
I2038	On 05/11/2015	Bond Future	133.20954		133.20954		133.18107	133.18107			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	132.98165		132.98165		132.65210	132.65210			0	6,022.00
I2046	On 05/11/2015	Bond Future	133.77246		133.77246		133.44115	133.44115			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	141.20406		141.20406		141.87349	141.87349			0	3,768.00
I2050	On 05/11/2015	Bond Future	143.52853		143.52853		144.21278	144.21278			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	233.92200		233.92200		233.93600	233.93600			0	1,080.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IGOV	On 05/11/2015		Index Future	237.81100	237.81100		237.82900	237.82900			0	17.00
IGOV	On 04/02/2016		Index Future	241.86500	241.86500		241.88200	241.88200			0	0.00
ILBI	On 06/08/2015		Index Future	634.06700	634.06700		633.98700	633.98700			0	159.00
ILBI	On 05/11/2015		Index Future	644.57800	644.57800		644.50000	644.50000			0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.15000	93.85000		6.15000	93.85000			0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.23000	93.77000		6.21000	93.79000			0	7,500.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	6.27000	93.73000		6.24000	93.76000			0	0.00
JIBAR FUTURE	On 19/08/2015		Jibar Tradeable Future	6.40000	93.60000		6.36000	93.64000			0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.44000	93.56000		6.40000	93.60000			0	0.00
JIBAR FUTURE	On 21/10/2015		Jibar Tradeable Future	6.58000	93.42000		6.52000	93.48000			0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.76000	93.24000		6.69000	93.31000			0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.99000	93.01000		6.90000	93.10000			0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.19000	92.81000		7.12500	92.87500			0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.39000	92.61000		7.29000	92.71000			0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.53000	92.47000		7.43000	92.57000			0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.67000	92.33000		7.56000	92.44000			0	0.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.12300	0.12300		0.12470	0.12470			0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12260	0.12260		0.12320	0.12320			0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12230	0.12230		0.12160	0.12160			0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.05950	0.05950		0.06040	0.06040			0	43,800.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05690	0.05690		0.05780	0.05780			0	6,000.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05560	0.05560		0.05640	0.05640			0	112,080.00
NZ\$ / R	On 12/06/2015		Foreign Exchange Future	8.90280	8.90280		8.89900	8.89900		10.05	0	0.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.96310	8.96310		8.96050	8.96050		11.08	0	500.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	9.03480	9.03480		9.03150	9.03150		12.40	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.13490	1.13490		1.12480	1.12480			0	1,095.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.13640	1.13640		1.12640	1.12640			1,279	25,043.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.13820	1.13820		1.12820	1.12820			0	0.00
R186	On 06/08/2015		Bond Future	8.16962	118.50712		8.23415	117.98314		9.51	12	40,760.00
R186	On 06/08/2015	7.75	Call	849.27000	0.84927		713.10000	0.71310	849.270	9.33	0	1,000.00
R186	On 06/08/2015	8.45	Put	1,232.28000	1.23228		1,403.00000	1.40300	1,232.280	9.63	0	4,229.00
R186	On 06/08/2015	8.50	Put	1,105.81000	1.10581		1,261.46000	1.26146	1,105.810	9.66	0	5,229.00
R186	On 06/08/2015	8.55	Put	990.22000	0.99022		1,131.52000	1.13152	990.220	9.69	0	4,229.00
R186	On 06/08/2015	8.90	Put	427.60000	0.42760		490.79000	0.49079	427.600	9.92	0	5,350.00
R186	On 05/11/2015		Bond Future	8.22023	120.45862		8.28673	119.92936		9.39	0	500.00
R186	On 05/11/2015	8.22	Put	3,103.83000	3.10383		3,377.64000	3.37764	3,103.830	9.30	0	1,090.00
R186	On 05/11/2015	8.25	Put	2,985.94000	2.98594		3,253.26000	3.25326	2,985.940	9.31	0	8,690.00
R186	On 05/11/2015	8.35	Put	2,615.81000	2.61581		2,866.97000	2.86697	2,615.810	9.34	0	9,370.00
R186	On 05/11/2015	8.45	Put	2,280.58000	2.28058		2,515.79000	2.51579	2,280.580	9.37	0	6,248.00
R186	On 05/11/2015	9.00	Put	998.90000	0.99890		1,133.36000	1.13336	998.900	9.61	0	2,600.00
R186	On 04/02/2016		Bond Future	8.26782	117.21440		8.33678	116.67654		9.19	0	5,512.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
R186	On 05/05/2016	Bond Future			8.30040		119.34896		8.37175	118.80308		9.19	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			291.80150		291.80150		291.52667	291.52667			0.00	0	1,046.00
R197	On 05/11/2015	Bond Future			296.60463		296.60463		296.33353	296.33353			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/08/2015	Bond Future			244.21910		244.21910		244.16188	244.16188			0.00	0	54,217.00
R202	On 05/11/2015	Bond Future			248.23883		248.23883		248.18756	248.18756			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			7.94842		102.35720		7.99777	102.08333		7.22	0.00	0	10,246.00
R2023	On 06/08/2015	Bond Future	9.07	Put	81.45000		0.08145		90.36000	0.09036	81.450	7.71	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.00388		100.11806		8.05494	99.84253		7.42	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.05851		101.82562		8.11194	101.54575		7.11	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			7.13363		105.48666		7.18776	105.38171		2.37	0.00	0	16,103.00
R203	On 06/08/2015	Bond Future	7.84	Put	87.18000		0.08718		103.89000	0.10389	87.180	2.46	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.18964		103.05685		7.24990	102.95311		2.07	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.24174		104.81473		7.31195	104.70958		1.54	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			8.60843		95.27590		8.67277	94.76975			0.00	0	8,573.00
R2030	On 05/11/2015	Bond Future			8.66150		96.84576		8.72749	96.33398			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			8.69958		99.08892		8.76364	98.54930			0.00	0	1,585.00
R2032	On 05/11/2015	Bond Future			8.75409		96.56471		8.81976	96.01895			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.80635		98.21205		8.87399	97.65735			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/08/2015	Bond Future			8.81427		97.26583		8.87830	96.67074			0.00	0	33,089.00
R2037	On 05/11/2015	Bond Future			8.86507		98.86854		8.93058	98.26652			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			8.91503		96.29762		8.98241	95.68559			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			7.39512		102.89182		7.44714	102.73799		3.60	0.00	0	11,940.00
R204	On 06/08/2015	Bond Future	8.41	Put	46.20000		0.04620		54.76000	0.05476	46.200	3.83	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.45289		104.58605		7.50854	104.43263		3.42	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.50508		102.33256		7.56604	102.17690		2.94	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest	
R2044	On 06/08/2015	Bond Future			8.87635		98.97624		8.94023	98.32818				0.00	0	10,733.00
R2044	On 05/11/2015	Bond Future			8.92505		100.60718		8.99037	99.95132				0.00	0	0.00
R2044	On 04/02/2016	Bond Future			8.97292		97.94070		9.04003	97.27397				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			8.86152		102.73075		8.92001	102.11968				0.00	0	35,237.00
R2048	On 05/11/2015	Bond Future			8.91132		99.99147		8.97113	99.37315				0.00	0	0.00
R2048	On 04/02/2016	Bond Future			8.96069		101.69702		9.02214	101.06854				0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000				0.00	0	0.00
R207	On 06/08/2015	Bond Future			7.62727		99.14853		7.68372	98.94187		4.78		0.00	149	34,046.00
R207	On 06/08/2015	Bond Future	7.46	Call	629.51000		0.62951		552.00000	0.55200	629.510	4.72		0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.68419		100.78163		7.74370	100.57439		4.58		0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	870.32000		0.87032		789.06000	0.78906	870.320	4.52		0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	972.31000		0.97231		884.76000	0.88476	972.310	4.53		0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.73921		98.85846		7.80300	98.64807		4.20		0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	750.26000		0.75026		756.96000	0.75696	750.260	4.10		0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	1,043.99000		1.04399		1,039.35000	1.03935	1,043.990	4.15		0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.76944		100.65865		7.83774	100.44587		4.20		0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,353.07000		1.35307		1,356.51000	1.35651	1,353.070	4.16		0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000				0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.75008		97.96241		7.80008	97.74404		5.87		0.00	0	38,758.00
R208	On 06/08/2015	Bond Future	8.85	Put	61.72000		0.06172		72.72000	0.07272	61.720	6.20		0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.80516		96.17515		7.85729	95.95595		5.86		0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	560.44000		0.56044		625.73000	0.62573	560.440	6.01		0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.85649		97.81561		7.91158	97.59300		5.48		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			8.75238		78.56612		8.81599	78.07667		14.49		0.00	0	25,841.00
R209	On 06/08/2015	Bond Future	9.90	Put	166.91000		0.16691		195.02000	0.19502	166.910	15.28		0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.80080		76.71150		8.86584	76.21612		15.08		0.00	0	0.00
R209	On 04/02/2016	Bond Future			8.84705		78.02010		8.91382	77.51652		15.02		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R210	On 06/08/2015	Bond Future	181.75499		181.75499		181.71361	181.71361			0	1,184.00
R210	On 05/11/2015	Bond Future	182.62735		182.62735		182.59032	182.59032			0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R211	On 06/08/2015	Bond Future	132.88505		132.88505		132.86384	132.86384			0	1,120.00
R211	On 05/11/2015	Bond Future	135.07278		135.07278		135.05496	135.05496			0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R212	On 06/08/2015	Bond Future	140.01125		140.01125		139.98022	139.98022			0	1,113.00
R212	On 05/11/2015	Bond Future	142.31633		142.31633		142.28876	142.28876			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	8.64701		89.19057		8.71095	88.70566		12.42	0	18,667.00
R213	On 05/11/2015	Bond Future	8.70111		87.11445		8.76663	86.62403		12.90	0	0.00
R213	On 04/02/2016	Bond Future	8.75481		88.60024		8.82231	88.10179		12.77	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	8.79492		79.70767		8.85330	79.23250		15.23	0	20,751.00
R214	On 05/11/2015	Bond Future	8.84307		77.72861		8.90272	77.24779		15.84	0	0.00
R214	On 04/02/2016	Bond Future	8.89068		79.05437		8.95191	78.56566		15.81	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,343.72000		21,343.72000		21,579.64000	21,579.64000			0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.50330		4.50330		4.50130	4.50130		12.55	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.46160		4.46160		4.45680	4.45680		12.45	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.61110		1.61110		1.62730	1.62730			0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.56820		1.56820		1.58360	1.58360			0	90.00

Total for Derivatives : 0.00 100,527 4 059 914.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.89711			100.84284			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		101.12385			101.06234			0	0.00
AA05	On 22/03/2019	Spot Bond	8.77500		103.00105		8.82000	102.78310			200,000,000	200,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.69182			100.62933			0	0.00
AA07	On 15/04/2021	Spot Bond	9.14500		102.38864		9.19000	102.10964			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AB01/R186	On 24/11/2020	Spot Bond	10.00000		108.09500		10.00000	108.01000			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		99.87095			99.80868			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		98.60621			98.54081			0	0.00
AB013	On 21/11/2018	Spot Bond	9.36000		96.80928	9.40500	96.60637				0	626,666,700.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.38725	100.00000	9.31691				0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		99.94257	10.84000	99.85517				0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.80412	100.00000	10.74007				0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.76433			100.69839			4,000,000,000	4,300,000,000.00
AB09	On 03/05/2017	Spot Bond	8.63500		103.31879	8.68000	103.16625				0	1,800,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		109.20600	10.00000	109.12100				0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.03000		280.59378	2.04000	280.18122				0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		101.61954			101.56286			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		101.51783			101.45661			0	2,400,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		101.34278			101.27847			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		101.37640			101.31044			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		98.85366			98.79325			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.36090			100.30174			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.27808			100.21830			0	0.00
ABFN13	On 14/05/2020	Spot Bond	100.00000	1.56250		100.00000	1.54791				58,400,000,000	54,400,000,000.00
ABFN14	On 14/05/2022	Spot Bond	100.00000	0.27809		100.00000	0.27550				3,200,000,000	3,200,000,000.00
ABN05	On 18/04/2021	Spot Bond	1.77000		175.09580	1.78000	174.86877				0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		165.08982	2.76000	164.95188				0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		175.72470	2.17000	175.58638				0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		185.30897	1.82000	185.16857				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond		8.03125	81.16535		8.07625	81.02235			0	0.00
ABN34	On 29/01/2018	Spot Bond		8.03125	81.16535		8.07625	81.02235			0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	99.25000			99.18000			0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	101.22177			101.15695			0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	98.40000			98.33000			0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	97.45000			97.40000			0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	96.95000			96.91000			0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	95.53000			95.51000			0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	95.83000			95.82000			0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.81073			100.75066			0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.71300			100.65234			0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	94.45000			94.45000			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	93.73000			93.74000			0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	93.45000			93.47000			0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	93.18000			93.21000			0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	101.03059			100.97030			0	0.00
ABN56	On 15/09/2015	Spot Bond		6.92500	104.37371		6.94500	104.30878			0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.70024			100.63497			0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	91.44000			91.48000			0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	91.24000			91.29000			0	0.00
ABN61	On 31/01/2025	Spot Bond		2.31000	112.45458		2.31000	112.36467			0	0.00
ABN62	On 31/03/2028	Spot Bond		2.21000	165.18930		2.21000	165.05892			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN63	On 07/12/2033	Spot Bond	2.10000		224.06332		2.10000	223.88826			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000			95.40000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		89.92000			90.00000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.49000		92.21495		9.53500	91.91650			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		101.95000			101.95000			0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		101.92000			102.08000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		71.64000			71.77000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		102.08087			102.05780			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		97.46000			97.63000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		106.64500			106.64500			0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		110.24839		9.63000	110.16297			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		101.04000			101.23000			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	9.51000		111.11530		9.57000	110.59537			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.85000		91.41663		8.89500	91.16113			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.38000			101.37000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		110.38000			112.94000			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	9.60500		110.42819		9.66500	109.91186			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		91.61000			91.67000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN91	On 11/12/2018	Spot Bond	0.00000		101.49215			101.42548			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.39212			100.32621			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.18500		105.85034		8.23000	105.66615			0	1,411,400,000.00
ABS11	On 09/04/2021	Spot Bond	8.85500		103.58447		8.90000	103.30436			0	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.26000		100.09844		9.26000	100.02460			7,653,900,000	62,400,000,000.00
ABS13	On 14/05/2022	Spot Bond	9.68000		100.07778		9.68000	100.00069			7,500,000,000	69,100,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.93000		100.86739		8.98000	100.59896			0	4,110,500,000.00
ABS7	On 11/09/2026	Spot Bond	9.70500		95.46790		9.76500	95.00558			0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.51500		103.02807		7.55000	102.93773			0	0.00
ABSI2	On 07/12/2023	Spot Bond	1.84000		284.32675		1.85000	283.91257			0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.14000		131.41479		1.14000	131.32234			0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.84000		135.58336		1.84000	135.48019			0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00638		100.00000	0.00633			0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		91.83149		100.00000	91.16119			0	0.00
ACL028	On 15/09/2015	Spot Bond	11.08500		102.99641		11.10500	102.89927			0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		99.94771			99.86933			0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		9.91148		100.00000	9.83963			0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		99.94636			99.86598			0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		99.92726			99.81859			0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		59.07705		100.00000	58.64874			0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		99.94906			99.87269			0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		69.90946		11.00000	69.84952			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		37.80931		100.00000	37.53519			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	101.40983			101.33860			0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.54279			101.46470			0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	101.35052			101.28235			0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	101.39060			101.32036			0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	101.40823			101.33708			0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.53947			102.46684			0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.53947			102.46684			0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	102.55377			102.48072			0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	102.55377			102.48072			0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	102.52519			102.45297			0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	95.96953			95.91355			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.20600		10.00000	109.12100			0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	101.17090			101.10516			0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	101.36659			101.29759			0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	101.40641			101.33534			0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	101.42238			101.35049			0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	101.39034			101.32011			0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	101.31848			101.25196			0	0.00
ACL104	On 20/12/2019	Spot Bond	9.33000	104.07496		9.38000	103.80895			0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.46180			100.39306			0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.07402			101.00540			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	90.15100			90.09082			0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	181.64505			185.17429			0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	181.67490			185.20415			0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.35043			101.28226			0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.28097			102.21384			0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	101.71322			101.64753			0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.27964			102.21259			0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.51615			102.44425			0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	102.91034			102.84035			0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.20600		10.00000	109.12100			0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	101.62732			101.55734			18,072,000	4,518,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	102.34320			102.28267			0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	101.35526			101.28684			0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	102.24450			102.18129			0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.32662			101.25969			0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.27047			101.20643			0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.61243		10.23000	101.52981			0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	101.24147			101.17892			0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	117.08120			117.75043			0	0.00
ACL167		On 20/06/2019	Spot Bond	9.43500	105.21009		9.48000	104.97900			0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	101.32174			101.25505			0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.62164		1.75000	117.53310			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL172	On 20/06/2015	Spot Bond	0.00000	101.22541			101.16368			0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	101.29099			101.22432			0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	101.33077			101.26203			0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	101.25118			101.18659			0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	101.36152			101.30086			0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	101.08951			101.01817			0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	102.70606			102.64514			0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	101.23685			101.17300			0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.19798			102.13319			0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.32282			101.25449			0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.29360			101.22836			0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	101.36157			101.29282			0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.38240			101.31258			0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.40055			101.34379			0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.61385			101.55658			0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	101.38730			101.31723			0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	101.38730			101.31723			0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	101.45795			101.38257			0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	101.29894			101.23186			0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	101.46602			101.39190			0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	103.06124			102.99299			0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.45795			101.38257			0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	98.10696			98.04875			0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.41456			101.34308			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACL202		On 20/12/2022	Spot Bond	0.00000	101.39439			101.32232			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	132.53109			135.13197			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	134.42186			137.05976			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	101.21933			101.15639			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	101.20817			101.14582			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	99.96388			99.90963			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	101.23844			101.17451			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.32550			100.25966			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	101.29099			101.22432			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	101.22092			101.15790			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	101.21933			101.15639			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	101.33603			101.26861			0.00	0	0.00
ACL218		On 11/05/2020	Spot Bond	0.00000	100.15828			100.09021			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	101.63443			101.56311			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.41496			100.34604			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.40312			100.33622			0.00	0	0.00
ADCB04		On 27/11/2017	Spot Bond	0.00000	99.79690			101.84427			0.00	0	0.00
ADCP10		On 29/05/2015	Spot Bond	0.00000	103.45555			103.39528			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	32.76800		100.00000	26.01796			0.00	0	0.00
AFS1U		On 27/09/2019	Spot Bond	100.00000	14.84420		100.00000	14.73657			0.00	0	0.00
AHF1A1		On 21/11/2015	Spot Bond	0.00000	99.93860			101.65085			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	99.93244						0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	99.92834						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	
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.58918			100.52641			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.64594			100.57705			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.72151			100.64448			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.56127			100.50039			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.97000		99.31362	8.01500	99.21093				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.71849			100.64057			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.83327			100.74288			0.00	0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		39.09959	100.00000	34.91348				0.00	0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		10.06036	100.00000	9.07814				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.95500		100.27833	9.00000	100.06446				0.00	500,000,000	3,390,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.60500		111.91912	9.66500	111.48082				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.38500		104.72631	7.42000	104.63642				0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.23000		104.45869	9.27500	104.10897				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.16967	100.00000	12.08905				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.98500		104.80462	10.04500	104.25907				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.46000		169.02825	2.46000	168.89140				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.56093		101.49596				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		101.41104		101.35311				0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		95.30026	100.00000	94.55959				0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		101.14220		101.07810				0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		101.22850		101.15946				0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		101.16884		101.11126				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		99.71520		102.09980				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
ASN007	On 20/12/2016	Spot Bond	0.00000		101.14008			101.08127			0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		101.27046			101.20642			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		101.45247			101.36773			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.80745			101.75641			0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		93.50000			93.37000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		101.55130			101.50039			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		112.38658			112.52499			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.35000		243.51029		2.35000	243.31505			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		112.40777			112.78479			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		112.51559			111.39336			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		99.92755			99.85818			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		108.36030			108.92643			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		111.16897			111.38769			0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		100.15293			100.08733			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.36500		215.92634		2.36500	215.75298			0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000		101.34425			101.28484			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN048	On 12/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN051	On 19/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN052	On 24/09/2016	Spot Bond		0.00000	101.12508			101.06432			0	0.00
ASN054	On 13/10/2016	Spot Bond		0.00000	100.71771			100.65664			0	0.00
ASN057	On 16/04/2018	Spot Bond		0.00000	100.68430			100.62054			0	0.00
ASN058	On 22/04/2020	Spot Bond		0.00000	100.59802			100.52953			0	0.00
ASN059	On 28/04/2020	Spot Bond		0.00000	100.45680			100.38870			0	0.00
ASN060	On 02/05/2018	Spot Bond		0.00000	93.27842			94.26133			0	0.00
ASN061	On 30/04/2020	Spot Bond		0.00000	100.40358			100.33670			0	0.00
ASN062	On 14/05/2018	Spot Bond		0.00000	98.40177			98.39738			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		36.64429	100.00000		36.40019			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		18.28818	100.00000		18.15559			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		18.39365	100.00000		18.26030			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.91902	100.00000		17.78911			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		31.77069	100.00000		31.46394			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		43.58412	100.00000		43.26813			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		18.00425	100.00000		17.87372			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		30.04514	100.00000		29.79477			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		42.00675	100.00000		41.65671			0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	101.33858			101.27763			0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	101.12368			101.06572			0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	101.02695			100.96419			0	0.00
BAW11	On 01/10/2018	Spot Bond		9.00500	103.50630		9.05000	103.30112			0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.26609			101.20540			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	0.00000		100.52519			100.46709			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		101.64047			101.57844			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.81053			101.74660			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.42500		104.87055		9.47000	104.59920			2,000,000,000	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.91500		103.15755		6.93500	103.09273			30,000,000	2,395,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		55.51536		100.00000	55.10847			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.67500		99.49466		9.72000	99.19911			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		103.45754			103.39359			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.78500		103.65687		8.83000	103.48746			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.92741		102.32906		10.92741	102.32906			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.89765		101.53048		10.89765	101.53048			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.92785		101.52960		10.92785	101.52960			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		101.43172			101.34247			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.96069		101.51758		10.96069	101.51758			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.90522		101.15971		11.90522	101.15971			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		101.46421			101.37292			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		101.46421			101.37292			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		101.46428			101.37299			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.17741		101.26307		11.17741	101.26307			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.09190		101.59370		11.09190	101.59370			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.89765		101.53048		10.89765	101.53048			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06072		101.69580		11.06072	101.69580			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.27646		101.34631		10.27646	101.34631			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.39279			101.30602			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		101.28252			101.28252			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		101.28252			101.28252			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.99797			99.99797			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642		103.36265		8.43642	103.36265			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.56000		100.58063		11.60500	100.40288			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		101.02311			101.02311			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.48500		98.75893		11.53000	98.57582			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.99797			99.99797			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		101.26948			101.19052			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		101.21710		9.28000	101.14060			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		101.35022			101.26451			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.30500		101.17725		11.35000	100.98686			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		101.31170			101.22845			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		101.34380			101.25849			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		101.34380			101.25849			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.89645			99.89645			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		101.29629			101.21403			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		101.36650			101.28138			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		99.99797			99.99797			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		101.36650			101.28138			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		101.29886			101.21643			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		101.32141			101.23917			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		101.36660			101.28148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA47	On 30/09/2015	Spot Bond		0.00000	101.07446			101.00783			0	0.00
BAYA48	On 31/03/2016	Spot Bond		0.00000	101.11872			101.04781			0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.92741	102.68568		13.92741	102.68568			0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.26321	102.01045		15.26321	102.01045			0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.11188	101.54021		14.11188	101.54021			0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	101.75939			101.64735			0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	101.75939			101.64735			0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	101.75939			101.64735			0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	101.82304			101.70689			0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	101.53600			101.43836			0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	32.49033		100.00000	32.30575			0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.02455		100.00000	20.87046			0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.13470		100.00000	18.99445			0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.81154		100.00000	11.72497			0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.82509		100.00000	11.73936			0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.28072		100.00000	14.17605			0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.37400		100.00000	12.28330			0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.53367			100.47496			0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.76273			100.70748			0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.80719			100.74865			0	0.00
BCJ07	On 15/04/2016	Spot Bond		0.00000	100.59019			100.53238			0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	8.91204		100.00000	8.84742			0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	8.91204		100.00000	8.84742			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BCP92U	On 21/05/2015	Spot Bond	100.00000		99.18478		100.00000	98.38275			0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		95.30026		100.00000	94.55959			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		84.68677		100.00000	84.10138			0	0.00
BD0202	On 31/12/2018	Spot Bond	1.74000		183.13078		1.75000	182.93061			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.12500		160.12074		8.18500	158.89556			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.12500		160.47202		8.18500	159.25597			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.51000		97.63284		8.57000	97.11230			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	7.90500		99.01051		7.95000	98.83581			1,600,000	100,800,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.23496			101.17752			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.56653			100.50415			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.13638			101.07654			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.61392			100.54625			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.65033			100.57859			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.75183			100.66870			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		35.01091		100.00000	34.75431			0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.37932			100.31650			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.38659			100.32254			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.38901			100.32456			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.41803			100.34871			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.45667			100.38087			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		34.24672		100.00000	33.99571			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		34.24672		100.00000	33.99571			0	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		101.35575			101.29192			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		101.38149			101.31642			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.28500		102.36665		8.33000	102.22329			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.45867			101.38987			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.59569			101.52027			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		24.49320		100.00000	24.31563			0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		24.49320		100.00000	24.31563			0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		101.04951			100.97806			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.08000		99.12049		11.13000	98.85974			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.33375			100.25606			20,000,000	10,000,000.00
BGL04	On 05/02/2025	Spot Bond	10.97000		99.49187		11.02000	99.22758			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		102.13781			102.07493			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		71.56947		100.00000	71.16289			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		99.75429			99.69649			0	50,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.65166			100.59069			0	0.00
BID06	On 30/06/2019	Spot Bond	8.61500		104.18202		8.66000	103.95536			62,400,000	2,261,200,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		98.98852			98.93620			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.60221			100.54680			160,000,000	80,000,000.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		99.82538			99.87777			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		99.94943			101.48212			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		99.94067			101.71459			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		99.94500			101.47815			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BLG1C	On 21/11/2015	Spot Bond	0.00000	99.94230			101.55122			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	99.93736			101.68406			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	99.91685			102.23724			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	99.88793			103.13097			0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000	101.22176			101.16786			0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	93.62135	100.00000	92.91919				0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.48478			100.41264			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.49834			100.42417			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	97.03727			96.97993			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	96.41268			96.35604			0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	99.72678	100.00000	98.91599				0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	98.90696			98.85139			0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.94764				0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	99.94767			99.89533			0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000	99.58079			99.52838			0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	99.87808			99.82582			0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000	99.82555			99.77322			0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000	99.56313			99.51070			0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000	99.12395			99.07139			0	0.00
BTC037	On 06/07/2015	Spot Bond	0.00000	99.14197			99.08944			0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000	98.98436			98.93182			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000	98.87898			98.82644			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000	98.77596			98.72350			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000	98.76673			98.71462			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BTC042	On 04/06/2015	Spot Bond		0.00000	99.79065			99.84299			0	0.00	
BTC043	On 04/08/2015	Spot Bond		0.00000	99.78913			99.84185			0	0.00	
BTC044	On 09/06/2015	Spot Bond		0.00000	98.73735			98.56516			0	0.00	
BUS01U	On 30/09/2016	Spot Bond		100.00000	40.45344		100.00000	40.15694			0	0.00	
BWZ18B	On 27/03/2018	Spot Bond		0.00000	101.14182			101.07640			0	0.00	
BWZ20A	On 27/03/2020	Spot Bond		0.00000	101.18407			101.11618			0	0.00	
BWZJ17	On 17/03/2017	Spot Bond		0.00000	101.29135			101.22789			0	0.00	
BWZJ18	On 19/11/2018	Spot Bond		0.00000	99.97963			99.91908			0	0.00	
BYA49U	On 30/06/2018	Spot Bond		100.00000	15.89772		100.00000	15.71211			0	0.00	
CBL08	On 02/11/2016	Spot Bond		9.48500	106.74355		9.53000	106.60014			0	0.00	
CBL09	On 29/01/2017	Spot Bond		0.00000	104.89374			104.82122			0	0.00	
CBL11	On 06/05/2016	Spot Bond		8.53500	102.14280		8.58000	102.03136			0.00	14,953,600,000	4,898,800,000.00
CBL12	On 06/09/2018	Spot Bond		12.50500	99.07742		12.55000	98.86284			0	0.00	
CBL13	On 01/02/2019	Spot Bond		0.00000	97.47517			97.38331			0	0.00	
CBL14	On 01/02/2019	Spot Bond		12.80500	99.72397		12.85000	99.49458			0	0.00	
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.94023			0	0.00	
CBL16	On 18/05/2017	Spot Bond		8.93500	100.90654		8.98000	100.75195			0	200,000,000.00	
CBL17	On 23/08/2019	Spot Bond		0.00000	96.51457			99.05990			0	0.00	
CBL18	On 23/08/2019	Spot Bond		12.80500	96.91966		12.85000	96.68050			0	0.00	
CBL19	On 02/11/2015	Spot Bond		0.00000	100.61519			100.55541			0	0.00	
CBL20	On 14/12/2019	Spot Bond		0.00000	95.39004			95.29675			0	0.00	
CBL21	On 06/05/2016	Spot Bond		0.00000	100.06618			100.00183			0	0.00	
CBL22	On 06/05/2020	Spot Bond		10.47500	92.77032		10.52000	92.53031			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	10.03000		118.87807		10.09000	118.42526			0	0.00
CCT02	On 12/06/2024	Spot Bond	10.03000		114.28985		10.09000	113.82440			0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.95500		109.35496		10.01500	108.87958			0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		102.19429			102.09965			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.68500		101.92695		11.73000	101.79622			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		101.51524			101.42798			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		101.82350			101.81932			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.20610		10.00000	109.12050			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		101.13695			101.05515			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		101.46498			101.38695			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.64879			100.56811			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		9.03377		100.00000	8.94850			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		101.14208			101.01037			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		101.87623			101.80431			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		101.17199			101.09920			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		101.21718			101.14152			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		101.26929			101.19033			0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		99.92919			99.82338			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		99.92995			99.82525			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond	0.00000		99.92597			99.81540			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		101.35055			101.28238			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.79160			101.73300			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.80313	10.11000		103.71832			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.87422			100.81080			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.76754	2.76000		121.66571			0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		107.20244			107.20244			0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		121.69503	3.14000		121.58965			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.75066	8.25000		101.68362			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.54000		125.19672	2.54000		125.09470			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		121.12500	2.40000		121.02766			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.88519			101.78939			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.45500		100.79431	8.49000		100.67983			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.59937			100.53437			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.61550			100.54987			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.50500		100.83380	8.54000		100.71863			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.50500		100.83380	8.54000		100.71863			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.55500		103.98471	8.59000		103.86248			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		101.38261			101.31279			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		101.52041			101.44348			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.20600	10.00000		109.12100			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.20600	10.00000		109.12100			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.07645			100.01897			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	99.85473			99.79203			0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.11728		9.35000	102.03999			0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.11728		9.35000	102.03999			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	101.92758			101.86590			0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	101.60121			101.53816			0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	102.01368			101.95236			0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	102.01368			101.95236			0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	102.01368			101.95236			0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	101.52255			101.45872			0	0.00
CLN262	On 26/03/2019	Spot Bond		9.23500	102.68866		9.28000	102.46846			0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	101.10307			101.04111			0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	101.56695			101.48762			0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	101.58133			101.51677			0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	101.57352			101.50938			0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	101.63685			101.57284			0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	99.92171			99.86272			0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	99.83542			99.76446			0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	101.78636			101.72308			0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	102.01337			101.95009			0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	102.38186			102.31912			0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	101.19905			101.14077			0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	101.09832			101.03986			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN283		On 20/09/2015	Spot Bond	0.00000	101.23525			101.17149			0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.47537			100.41082			0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	102.10954			102.04610			0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.51110			101.43739			0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.32204			101.24764			0	3,400,000,000.00
CLN292		On 26/06/2017	Spot Bond	0.00000	103.31632			103.25010			0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.20600		10.00000	109.12100			0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	101.05214			100.97805			0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.30766			101.23409			0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	101.11163			101.03722			0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	101.47396			101.39943			0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	101.07649			101.00238			0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	101.20934			101.13571			0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	101.19459			101.12036			0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	140.22886			140.22886			0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	102.59770			102.52751			0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	140.62445			140.62445			0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	139.62314			139.62314			0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	140.25174			140.25174			0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	136.48528			136.48528			0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	136.63640			136.63640			0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.09491			100.02371			0	0.00
CLN314		On 14/11/2022	Spot Bond	10.77000	93.88643		10.81500	93.58831			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond		11.29000	95.32014		11.33500	95.01448			0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	101.14198			101.07106			0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	101.47701			101.40063			0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.09281			100.02318			0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.52435			100.45825			0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.43026			100.35794			0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	100.42236		8.80500	100.35184			0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	101.29894			101.23186			0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	102.46827			102.40023			0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	132.60386			132.60386			0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	101.38167			101.31027			0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	101.47383			101.39762			0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	101.41473			101.34326			0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	101.95887			101.85926			0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	81.31145			83.44430			0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	101.54292			101.46483			0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	101.14198			101.07106			0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	120.98093			120.98093			0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	121.01384			121.01384			0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.44632			100.37882			0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	101.70699			101.61856			0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.14857			101.07723			0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	101.94688			101.84790			0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	101.60672			101.52533			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN344	On 20/12/2018	Spot Bond		0.00000	101.23828			101.17590			0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	101.42935			101.35547			0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.44208			100.37521			0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.15186			100.08660			0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.11567			101.04639			0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.42716			100.36353			0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	99.79874			101.58953			0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.39701			100.33028			0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.52116			100.45546			0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	101.18427			101.12316			0	0.00
CLN362	On 20/03/2024	Spot Bond		9.95000	105.13788		9.99500	104.78827			0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	101.31120			101.24505			0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.31100			100.23255			0	0.00
CLN365	On 20/03/2024	Spot Bond		12.09000	106.79311		12.13500	106.44284			0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.32359			100.24198			0	0.00
CLN367	On 06/08/2023	Spot Bond		12.12000	106.57164		12.16500	106.23283			0	0.00
CLN368	On 26/07/2022	Spot Bond		10.02000	108.79097		10.02000	108.70285			0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.32359			100.24198			0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.46024			100.39063			0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	103.90352			103.82047			0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	101.29113			101.22602			0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	101.31838			101.25187			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN374	On 20/06/2019	Spot Bond	0.00000	101.31853			101.25201			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	101.19065			101.11667			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.47500	103.34419		9.52000	103.06559			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	101.41248			101.32486			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	101.43412			101.35999			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	101.54885		10.57000	101.46362			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	101.73162		11.00000	101.64285			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.55200			100.49125			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	101.47845			101.40366			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.54888			100.48609			0	0.00
CLN384	On 20/09/2024	Spot Bond	11.88000	102.75252		11.92500	102.40471			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	101.59762			101.51494			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	101.31827			101.25175			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.50323			100.42824			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	101.40664			101.33558			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	100.99456			100.93162			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	101.21421			101.15306			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	101.23525			101.17149			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	91.23214			91.23214			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	101.30690			101.23941			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000	101.52817			101.46437			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000	101.44229			101.36898			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000	101.46956			101.37622			733,500,000	740,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN398	On 14/11/2022	Spot Bond	0.00000		100.08943			100.02235			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000		100.08891			100.02221			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000		100.59862			100.53160			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000		100.44974			100.37431			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000		100.41075			100.34537			0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.67750	7.01000	41.65430				0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		169.13180			167.78306			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	8.51000		147.12774	8.57000	146.71097				0	0.00
CLN88	On 28/04/2028	Spot Bond	8.12500		160.12074	8.18500	158.89556				0	0.00
CLN89	On 02/03/2028	Spot Bond	8.12500		160.47202	8.18500	159.25597				0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		97.03243			96.97499			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		97.00705			96.94912			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.88198			100.81276			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.88198			100.81276			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		101.39861			101.32796			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		101.30886			101.24283			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		101.32655			101.25962			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.86749			100.79813			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		101.32282			101.25449			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.52435			100.45825			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		101.20499			101.14280			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		101.28645			101.22158			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF13	On 20/06/2019	Spot Bond	0.00000		101.27843			101.21397			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		101.28639			101.22153			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.56096			100.49315			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		99.81643			101.89966			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.79263			100.72092			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.63500		104.54360		8.67000	104.44276			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.68500		104.87468		8.73000	104.68203			0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.11500		116.81038		10.16000	116.45356			0	75,600,000.00
COJ06	On 09/12/2015	Spot Bond	7.37500		106.59870		7.39500	106.52393			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.68500		106.41664		9.73000	106.13116			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.73000		107.13119		9.77500	106.77590			0	0.00
COT01	On 03/04/2023	Spot Bond	10.10000		95.80802		10.14500	95.49864			2,500,000,000	2,500,000,000.00
COT02	On 03/04/2028	Spot Bond	10.85500		96.74200		10.91500	96.26161			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.85500		94.63475		10.91500	94.16888			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		99.79695			101.66584			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.39464			100.33660			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.71985		100.00000	10.64213			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		99.86516			99.80689			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		101.18348			101.12069			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		99.80865			101.62994			0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		101.55025			101.49740			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		101.71178			101.65342			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		100.49110			100.43216			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.77783		100.00000	10.69969			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPL03U	On 12/12/2018	Spot Bond	100.00000		13.03024		100.00000	12.93577			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.45000		101.78728		11.49500	101.46682			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		15.35279		100.00000	15.24148			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.49909		100.00000	6.45197			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		16.14375		100.00000	16.02672			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.41793			100.36119			0	0.00
DENG44	On 29/09/2017	Spot Bond	8.06000		98.38175		8.10500	98.22449			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		99.96152			99.90386			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		99.87461			99.82037			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		101.46832			101.41137			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		83.66763		100.00000	83.11108			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		101.46955			101.40626			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.88091			100.81358			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		102.03658			101.97726			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.29058			100.22856			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		101.70381			101.61556			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.82508			100.72096			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		101.48177			101.40516			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		54.73919			54.59681			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		101.25305			101.16185			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.67500		105.38377		8.72000	105.09852			0	0.00
DV21	On 15/06/2016	Spot Bond	7.30500		106.70252		7.34000	106.60159			0	2,500,000,000.00
DV22	On 07/02/2020	Spot Bond	8.52000		106.14164		8.57000	105.87272			0	1,550,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond	9.36000		105.66305		9.40500	105.33276			0	2,231,132,700.00
DV24	On 18/02/2024	Spot Bond	9.36000		104.29739		9.40500	103.95021			0	0.00
DV29	On 18/02/2029	Spot Bond	9.53500		106.73368		9.59500	106.18404			0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		101.02080			100.96537			0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.91044			100.85535			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		101.17629			101.11945			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		99.96169			99.90427			0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		101.23398			101.17788			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		101.25217			101.19525			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.08196			100.02999			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.73814			100.67985			6,000,000,000	3,000,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.59498			100.53475			0	0.00
E170	On 01/08/2020	Spot Bond	8.06500		126.66376		8.11500	126.34205			125,009,500	2,275,009,500.00
EDC01	On 04/04/2016	Spot Bond	0.00000		95.32588			95.17243			0	18,000,000,000.00
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	2.09000		103.61532		2.09000	103.53436			0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		135.20533		1.20000	135.10966			0	7,550,000,000.00
EL28	On 02/05/2028	Spot Bond	1.91000		125.45759		1.91000	125.36173			0	0.00
EL29	On 19/11/2029	Spot Bond	1.89000		113.66905		1.89000	113.58209			0	0.00
EL30	On 29/07/2030	Spot Bond	1.87000		114.96267		1.87000	114.87491			0	0.00
EL31	On 02/06/2031	Spot Bond	1.95000		106.70332		1.95000	106.62125			0	0.00
EL36	On 31/01/2036	Spot Bond	2.07000		103.85394		2.07000	103.77295			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond	9.52500		107.34541		9.57000	107.07664			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.42500		107.64962		9.47000	107.36364			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.90500		101.22225		9.96500	100.79005			1,000,000	1,000,000.00
EMM04	On 16/05/2028	Spot Bond	10.17000		95.56252		10.23000	95.28021			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.31000		102.51933		10.37000	102.15748			3,000,000	4,002,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000		99.99965			99.94291			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		97.88685			97.82605			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		101.36957			101.30721			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.25575			100.19170			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.24603			100.18440			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.23330			100.17491			0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		103.51123			103.45271			0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000		101.50740			101.45356			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		101.64479			101.58605			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		99.86923			99.81265			0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		95.95716		100.00000	95.22279			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.94500		105.07366		10.96500	104.97778			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		102.26780			102.18956			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		99.47556			99.39907			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		99.73237			99.65834			0	0.00
EQS07	On 09/04/2018	Spot Bond	9.88500		97.87380		9.93000	97.68740			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		97.79835			97.72531			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		99.02844			98.94430			0	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	99.99974			99.93891			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	99.99966			99.93480			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.20600		10.00000	109.12100			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.93983			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.93736			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.94032			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.93827			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	99.99996			99.94479			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	99.99996			99.94560			0	0.00
ES15	On 30/08/2015	Spot Bond	6.70000	101.92913		6.70000	101.87408			0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.92000	104.10735		7.96500	103.92295			132,000,000	6,252,622,600.00
ES23	On 25/01/2023	Spot Bond	8.60500	110.82570		8.65000	110.48682			4,050,000	51,192,435,000.00
ES26	On 02/04/2026	Spot Bond	8.94000	93.48842		9.00000	93.03119			0	16,730,699,000.00
ES33	On 15/09/2033	Spot Bond	9.67500	82.78318		9.73500	82.28367			0	39,421,098,700.00
ES42	On 25/04/2042	Spot Bond	9.75500	88.64685		9.81000	88.11222			2,000,000,000	33,893,944,900.00
EXX01	On 19/05/2017	Spot Bond	0.00000	99.98004			99.92029			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	98.16729			98.10285			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	99.86061			99.80032			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.65233			100.58958			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.12779			101.06452			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	99.94002			99.87997			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	99.94605			99.89185			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFC15	On 02/12/2015	Spot Bond		0.00000	101.50412			101.44672			0	0.00
FIFC16	On 12/06/2015	Spot Bond		0.00000	101.24143			101.18746			0	0.00
FIFC17	On 09/10/2015	Spot Bond		0.00000	100.74282			100.68418			0	0.00
FIFC18	On 12/08/2015	Spot Bond		0.00000	100.11885			100.05942			0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.68876		100.00000	10.61127			0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.40306		100.00000	10.32763			0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	101.32133			101.25915			0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.25629			100.18502			0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	101.47564			101.40601			0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	101.57844			101.50385			0	0.00
FRB05	On 21/12/2018	Spot Bond		9.40500	100.73472		9.45000	100.52592			0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	101.29800			101.24110			0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	101.29792			101.24103			0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.44959			100.38272			0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	103.73612			103.66684			70,000,000	35,000,000.00
FRB12	On 02/06/2024	Spot Bond		0.00000	101.77095			101.70299			0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	101.80036			101.73124			0	0.00
FRB14	On 02/06/2026	Spot Bond		10.17500	103.80287		10.22000	103.51956			6,400,000	3,200,000.00
FRB15	On 06/03/2025	Spot Bond		0.00000	101.92825			101.84854			80,000,000	40,000,000.00
FRBC21	On 21/12/2018	Spot Bond		10.25500	109.99306		10.30000	109.76544			0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	101.10600			101.03073			0	0.00
FRBI22	On 31/01/2022	Spot Bond		1.84000	135.58336		1.84000	135.48019			0	0.00
FRBI23	On 07/12/2023	Spot Bond		1.87000	283.73337		1.88000	283.31944			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBI25	On 31/01/2025	Spot Bond	2.02500		115.28251		2.02500	115.19303			0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.19000		165.55024		2.19000	165.41984			0	0.00
FRBI33	On 07/12/2033	Spot Bond	1.99000		227.55080		1.99000	227.37507			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.19500		104.28320		7.21500	104.21613			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.64800		65.90225		7.64900	65.88527			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41700		41.84062		9.41700	41.83093			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.66000		40.19251		9.66000	40.48266			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		102.14216			102.05561			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.55894			101.48002			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.35060			101.28243			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.48205			101.40710			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000				0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000				0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		101.45795			101.38257			0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000				0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000				0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		101.38962			101.31781			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		101.57786			101.49621			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		101.43412			101.35999			0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000				0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000				0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000				0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		101.52465			101.44578			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	101.87786			101.78046			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.82252			101.72803			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	24.03441		100.09221	23.86002			0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.30212			101.23488			0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	110.81779			111.00763			0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.73484			101.64682			0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	102.73489			102.70511			0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.44989			101.37660			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	101.46595			101.39183			0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.33933			101.27174			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC154	On 20/12/2017	Spot Bond	0.00000		101.36258			101.29219			0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		101.78298			101.69056			0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		101.33872			101.26956			0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		62.81767		13.22500	62.75107			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		101.26232			101.19715			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		101.26392			101.19866			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		101.86316			101.76853			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		101.32122			101.25298			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.25500		103.62123		3.25500	103.53039			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		101.37848			101.30726			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		101.37848			101.30726			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		101.92936			101.85873			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		101.14198			101.07106			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		99.34270			99.27279			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		101.29894			101.23186			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		101.26870			101.20319			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.30784			100.23019			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		101.48495			101.40816			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.14775			100.08437			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.30469			100.22783			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.49256			100.41806			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		101.70381			101.61556			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		101.34986			101.28012			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		101.72531			101.63780			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC186	On 20/03/2016	Spot Bond		0.00000	101.25437			101.18961			0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	101.36258			101.29219			0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	101.36258			101.29219			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	101.26143			101.20215			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.96741			100.90486			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	101.01987			100.95387			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	101.03767			100.97980			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.20600		10.00000	109.12100			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.80600			100.74606			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	101.43889			101.36450			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.78896			100.72876			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.01953			100.96165			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.76678			100.70673			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.76884			100.70862			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.69420			100.62737			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.63139			100.57068			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.69420			100.62737			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.62888			100.56841			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.27338			100.20488			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.28265		8.75000	100.21191			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	101.33714			101.26806			0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.90546		100.00000	10.82640			0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.99736		100.00000	9.92489			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC209	On 07/10/2020	Spot Bond		0.00000	96.22915			96.14186			0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	11.67950		100.00000	11.59482			0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	99.16086			99.08960			0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	21.33595		100.00000	21.17957			0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.24292			100.17644			0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	10.32127		100.00000	10.24644			0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	20.56923		100.00000	20.42010			0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.24288			100.17640			0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	20.54255		100.00000	20.39362			0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.24229			100.17597			0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.23020			100.16720			0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.31232			100.24543			0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.29341			100.23057			0	0.00
FRC221	On 31/01/2022	Spot Bond		2.65000	129.08569		2.65000	128.97890			0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.14358			100.08188			0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.14170			100.08081			0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.14170			100.08081			0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	99.95838			101.86908			0	0.00
FRC226	On 18/06/2015	Spot Bond		0.00000	101.13813			101.08134			0	0.00
FRC227	On 10/09/2016	Spot Bond		0.00000	101.39379			101.33266			0	0.00
FRC228	On 16/09/2016	Spot Bond		0.00000	101.27165			101.21180			0	0.00
FRC229	On 30/03/2017	Spot Bond		0.00000	101.26256			101.18563			0	0.00
FRC230	On 20/06/2020	Spot Bond		0.00000	100.99611			100.92230			0	0.00
FRC231	On 25/06/2018	Spot Bond		0.00000	100.83629			100.77281			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC37	On 20/06/2015	Spot Bond	0.00000		101.45466			101.38112			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		101.44669			101.37355			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		101.60808			101.53750			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.45963			100.39112			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.18000		125.02687	3.18000	124.91803				0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		101.47232			101.39786			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		101.48673			101.41154			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.23000		124.65157	3.23000	124.54255				0	0.00
FRC71	On 31/01/2022	Spot Bond	3.21000		124.80154	3.21000	124.69258				0	0.00
FRC72	On 31/01/2017	Spot Bond	2.46000		128.57824	2.46000	128.47387				0	0.00
FRC74	On 20/09/2016	Spot Bond	2.53000		137.51191	2.53000	137.39973				0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.51450			100.43772			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		101.28640			101.22154			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		101.46274			101.38878			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		101.69970			101.61350			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		101.63889			101.55584			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		101.39916			101.32685			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.39756			101.32534			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		101.21850			101.16129			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		11.82284	100.00000	11.73713				0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		39.59249	100.00000	39.30544				0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		90.60771	100.00000	89.95271				0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		22.32512	100.00000	22.16326				0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		32.64565	100.00000	32.34084				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRD12U	On 20/03/2018	Spot Bond	100.00000		9.91148		100.00000	9.83963			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.66485		100.00000	11.57935			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.19724			101.22995			10,000,000,000	10,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.54518			101.48644			60,000,000	30,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.87674			102.62805			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.23333			100.17263			0	1,500,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.91683			98.85726			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		99.11887			99.05924			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		102.03742			101.96925			0	0.00
FRS100	On 15/01/2024	Spot Bond	1.87800		110.49734		1.83800	111.65807			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.19000		116.84660		2.19000	116.75433			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.54663			100.48645			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.70630		10.38000	100.62128			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.70630		10.38000	100.62128			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		108.68000			108.68000			0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		102.74368			102.66543			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.33000		114.00586		2.33000	113.91453			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.30000		217.88822		2.30000	217.71445			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.30000		114.60756		2.30000	114.51602			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.33000		216.98002		2.33000	216.80644			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.49467			100.41592			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.11000		114.43083		2.11000	114.34121			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.39000		112.81377		2.39000	112.72285			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRS116	On 26/06/2015	Spot Bond	0.00000		100.95034			100.89583			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		51.96900			53.07800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.22018			100.16509			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.49500		110.76345		2.49500	110.67322			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.45000		213.39339		2.45000	213.22058			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.50000		211.92048		2.50000	211.74801			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.04000		100.79501		2.04000	100.71666			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.53000		211.04273		2.53000	210.87045			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.77000		105.60264		2.77000	105.51425			0.00	0	0.00
FRS126	On 31/03/2028	Spot Bond	2.82000		154.60379		2.82000	154.47413			0.00	0	0.00
FRS127	On 31/01/2038	Spot Bond	3.22000		97.77156		3.22000	97.68613			0.00	0	0.00
FRS129	On 31/03/2028	Spot Bond	2.81000		154.77089		2.81000	154.64122			0.00	0	0.00
FRS130	On 11/08/2015	Spot Bond	0.00000		100.13041			100.07452			0.00	0	0.00
FRS131	On 31/03/2028	Spot Bond	2.87000		153.63751		2.87000	153.50508			0.00	0	0.00
FRS132	On 07/12/2033	Spot Bond	3.04000		194.24500		3.04000	194.08462			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.99000		281.37472		2.00000	280.96182			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.88000		283.53591		1.89000	283.12207			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.60000		269.74504		2.61000	269.33747			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.31000		131.76879		2.31000	131.66345			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.43319			100.36876			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.84000		131.43767		1.84000	131.33766			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.63306			100.56556			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.89603			100.83094			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.30469			100.23942			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
FRS64	On 26/01/2042	Spot Bond	2.17000	114.77435	2.17000	114.68391	0.00	0	0.00			
FRS69	On 31/05/2017	Spot Bond	104.97509	25.12877	104.97509	24.93854	0.00	0	0.00			
FRS73	On 12/06/2017	Spot Bond	101.07593	29.25368	101.07593	29.03955	0.00	0	0.00			
FRS74	On 14/06/2017	Spot Bond	100.44759	21.61806	100.44759	21.46070	0.00	0	0.00			
FRS76	On 18/06/2017	Spot Bond	100.76967	27.58133	100.76967	27.37999	0.00	0	0.00			
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRS81	On 30/10/2042	Spot Bond	1.82000	124.37391	1.82000	124.27968	0.00	0	0.00			
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRS85	On 31/01/2025	Spot Bond	1.97000	115.83740	1.97000	115.74802	0.00	0	0.00			
FRS86	On 23/04/2018	Spot Bond	0.00000	98.82694		98.82366	0.00	0	0.00			
FRS87	On 31/01/2025	Spot Bond	2.00000	115.53437	2.00000	115.44493	0.00	0	0.00			
FRS88	On 28/05/2020	Spot Bond	0.00000	101.91453		101.84463	0.00	0	0.00			
FRS90	On 07/12/2023	Spot Bond	2.08000	354.28012	2.09000	353.75798	0.00	0	0.00			
FRS94	On 08/08/2018	Spot Bond	0.00000	100.20861		100.14494	0.00	0	0.00			
FRS96	On 24/08/2018	Spot Bond	0.00000	101.73916		101.67614	0.00	0	0.00			
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRX16	On 15/09/2016	Spot Bond	7.58500	101.88879	7.62000	101.78312	0.00	0	0.00			
FRX17	On 15/09/2017	Spot Bond	8.10500	102.28150	8.15000	102.12075	0.00	0	0.00			
FRX18	On 14/04/2018	Spot Bond	8.34500	106.42201	8.39000	106.23246	0.00	0	3,000,000,000.00			
FRX19	On 15/11/2019	Spot Bond	8.96000	100.21709	9.01000	99.96366	0.00	0	760,000,000.00			
FRX20	On 01/10/2020	Spot Bond	9.24500	99.04564	9.29000	98.78742	0.00	0	0.00			
FRX23	On 28/02/2023	Spot Bond	9.90000	90.15877	9.94500	89.86559	0.00	0	0.00			
FRX24	On 10/12/2024	Spot Bond	9.94500	109.57620	10.00500	109.11232	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
FRX26	On 01/10/2026	Spot Bond	10.29500	95.94092	10.35500	95.48075	0.00	0	500,000,000.00			
FRX30	On 31/01/2030	Spot Bond	10.62000	96.44820	10.68000	95.94626	0.00	0	3,000,000,000.00			
FRX31	On 21/02/2031	Spot Bond	10.74500	92.86496	10.80500	92.36682	0.00	0	0.00			
FRX45	On 14/04/2045	Spot Bond	10.19000	80.33647	10.24500	79.85365	0.00	0	0.00			
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.15004		101.09219	0.00	0	0.00			
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.16609		101.10742	0.00	0	0.00			
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.20618		101.14544	0.00	0	0.00			
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.27035		101.20631	0.00	0	0.00			
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.31846		101.25194	0.00	0	0.00			
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.52679		101.44953	0.00	0	0.00			
FS2A2	On 20/02/2017	Spot Bond	0.00000	99.96568		99.91402	0.00	0	0.00			
FS2A3	On 20/08/2038	Spot Bond	0.00000	99.96393		99.90984	0.00	0	0.00			
FS2A4	On 20/08/2038	Spot Bond	0.00000	99.81213		99.75718	0.00	0	0.00			
FS2A5	On 20/08/2038	Spot Bond	0.00000	99.96244		99.90617	0.00	0	0.00			
FS2B1	On 20/08/2038	Spot Bond	0.00000	99.96077		99.90208	0.00	0	0.00			
FS2C1	On 20/08/2038	Spot Bond	0.00000	99.95938		99.89868	0.00	0	0.00			
FS2D1	On 20/08/2038	Spot Bond	0.00000	99.95326		99.88371	0.00	0	0.00			
FS3A1U	On 20/02/2016	Spot Bond	100.00000	63.67988	100.00000	63.20269	0.00	0	0.00			
FS3A2U	On 20/02/2018	Spot Bond	100.00000	10.68371	100.00000	10.60365	0.00	0	0.00			
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.79243	100.00000	1.77900	0.00	0	0.00			
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.30072	100.00000	0.29847	0.00	0	0.00			
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		9.91148		100.00000	9.83963			0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.66287		100.00000	1.65082			0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.27898		100.00000	0.27696			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		100.83176			100.76874			0	0.00
GFC04	On 11/04/2017	Spot Bond	9.28500		101.28259		9.33000	101.13003			0	100,000,000.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		100.61952			100.55906			178,000,000	1,739,000,000.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.64069			100.57816			0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.64915			100.58580			0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.70420			100.63544			0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.77191			100.69652			0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.81423			100.73469			0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		100.12422			100.07098			0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.53166		100.00000	10.45531			0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		18.27557		100.00000	18.14308			0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		12.96978		100.00000	12.87574			0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		1.55762		100.00000	1.54308			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.39645			100.33648			64,910,800	32,455,400.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.41189			100.34958			0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.43104			100.36584			0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.45759			100.38838			0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.49142			100.51446			0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.69014			100.62782			0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		102.07593			102.01827			0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		101.42730			101.36353			0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		99.93827			99.87660			0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		101.14764			101.08565			0	120,000,000.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.98684			100.93022			0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		101.56924			101.50458			0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.37875			100.30183			0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		9.17853		100.00000	10.97720			0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.65212			100.59417			0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		101.38365			101.32144			0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.29261			100.23019			0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.29599			100.23283			0	0.00
HILC20	On 24/06/2015	Spot Bond	0.00000		100.97463			100.92147			0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000		100.19520			100.14196			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.60052			100.53652			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.38679		92.34444		7.42116	92.23430			0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.62701			100.56016			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.38707		104.41639		8.42135	104.41639			0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.66104			100.59052			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.83738		104.41639		8.87162	104.41639			0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.70259			100.62760			0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.67913			100.61377			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.80158			100.72905			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.16130			100.09997			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.20600		10.00000	109.12100			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.16500		103.58014		9.21000	103.43097			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		99.95383			99.88508			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HPF07	On 20/08/2017	Spot Bond	0.00000		99.95692			99.89259			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.31000		108.84331		8.36000	108.55424			0	1,580,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.74000		286.31555		1.75000	285.90053			0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.74000		293.24581		1.75000	292.80079			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.64500		99.28327		9.70500	98.70139			0	2,243,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.68500		98.88067		9.74500	98.29329			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		36.90329		100.00000	36.63574			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		88.81075		100.00000	88.17487			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		40.63722		100.00000	40.33938			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		26.08328		100.00000	25.88782			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		109.20600		10.00000	109.12100			0	0.00
I2025	On 31/01/2025	Spot Bond	1.36000		122.19650		1.36000	122.10833			20,253,400,000	12,445,228,900.00
I2038	On 31/01/2038	Spot Bond	1.57000		130.48745		1.57000	130.39105			15,800,200,000	06,391,042,400.00
I2046	On 31/03/2046	Spot Bond	1.64000		131.08790		1.65000	130.69751			10,600,000,000	27,818,934,700.00
I2050	On 31/12/2050	Spot Bond	1.69000		140.64135		1.67000	141.23035			10,140,000,000	30,149,587,250.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.18699			101.13117			0	0.00
IBL21	On 15/03/2016	Spot Bond	8.05500		102.77343		8.09000	102.67924			0	0.00
IBL22	On 15/03/2018	Spot Bond	8.03500		106.57140		8.08000	106.38746			0	0.00
IBL28	On 18/08/2016	Spot Bond	7.87500		102.47637		7.91000	102.36929			0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.29056			100.22854			0	0.00
IBL34	On 31/01/2017	Spot Bond	1.30000		131.06661		1.30000	130.97269			0	0.00
IBL36	On 31/01/2022	Spot Bond	1.91000		135.00733		1.91000	134.90382			0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.56804			101.50842			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.15500		102.62059		8.20000	102.43873			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond	0.00000		101.30816			101.25253			0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		102.08247			102.02315			0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.12224			100.06896			200,000,000	100,000,000.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.20600	10.00000	109.12100				0	0.00
IBL45	On 21/12/2018	Spot Bond	8.73500		101.01398	8.78000	100.80821				0	0.00
IBL46	On 15/01/2020	Spot Bond	9.19000		95.22359	9.24000	94.97480				0	2,341,100,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		101.21813			101.16035			0	0.00
IBL49	On 02/04/2018	Spot Bond	8.82500		97.19575	8.87000	97.01723				0	0.00
IBL50	On 02/08/2020	Spot Bond	9.24000		102.04569	9.29000	101.76679				0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.26612			100.20719			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		99.38807			99.32588			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.81500		101.48850	7.85000	101.38440				0	0.00
IBL55	On 31/07/2018	Spot Bond	8.51500		101.26141	8.56000	101.06810				0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.39800			100.33191			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.01217			100.03495			0	0.00
IBL58	On 13/02/2017	Spot Bond	7.80500		103.33485	7.85000	103.19643				0	0.00
IBL59	On 17/02/2019	Spot Bond	8.47500		104.58635	8.52000	104.37006				0	0.00
IBL60	On 17/02/2024	Spot Bond	9.58000		106.45893	9.62500	106.10711				0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.95710			100.89788			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.47104			100.41272			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.27714			100.21762			0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.38530			100.32492			0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.39293			100.33133			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IBL66	On 12/03/2018	Spot Bond			0.00000		101.37880			101.31602			0.00	60,000,000	30,000,000.00
IBL67	On 31/01/2022	Spot Bond			2.64000		129.16371		2.64000	129.05696			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond			100.00000		0.00911		100.00000	0.00905			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000		100.57443			100.51690			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond			0.00000		100.52791			100.46756			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			8.82500		98.52464		8.87000	98.26648			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond			0.00000		101.67796			101.61986			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond			0.00000		101.73463			101.67444			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond			9.85500		102.75708		9.91500	102.31531			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000		101.47043		5.00000	101.42892			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000		100.39207		5.00000	100.35144			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000		100.70200		4.00000	100.66949			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond			4.00000		100.33602		4.00000	100.30345			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond			100.00000		44.16308		100.00000	43.83939			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond			100.00000		43.98913		100.00000	43.66672			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond			100.00000		43.98913		100.00000	43.66672			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond			9.20000		104.30874		9.20000	104.23186			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			0.00000		99.99999			99.93393			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000		8.53878		100.00000	8.47688			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			0.00000		100.03171			99.94894			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond			100.00000		21.07350		100.00000	16.73520			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond			100.00000		90.60771		100.00000	89.95271			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond			100.00000		14.20050		100.00000	14.09642			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond			100.00000		19.93106		100.00000	19.78656			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	
IN276U	On 30/06/2021	Spot Bond	100.00000		1.50379	100.00000	1.49518				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.37120	100.00000	9.30252				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.63938	100.00000	10.55965				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.31111	100.00000	10.23554				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		30.22920	100.00000	30.00764				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		87.52998	100.00000	86.90476				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		80.75221	100.00000	80.21978				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		79.69432	100.00000	79.17570				0.00	0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		92.05145	100.00000	90.07891				0.00	0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		92.09670	100.00000	90.12320				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		99.72678	100.00000	98.91599				0.00	0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		87.95181	100.00000	87.32057				0.00	0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		82.83377	100.00000	82.10287				0.00	0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		77.96492	100.00000	77.32410				0.00	0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		79.86871	100.00000	79.34783				0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.40000		99.77257	6.40000	99.75512				0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.63313	6.40000	99.61573				0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.52881	6.40000	99.51144				0.00	0	0.00
INA529	On 14/07/2015	Spot Bond	6.45000		98.91626	6.45000	98.89897				0.00	0	0.00
INA530	On 21/07/2015	Spot Bond	6.60000		98.76770	6.60000	98.75007				0.00	0	0.00
INA531	On 28/07/2015	Spot Bond	6.60000		98.64438	6.60000	98.62679				0.00	0	0.00
INA533	On 11/08/2015	Spot Bond	6.60000		98.39866	6.60000	98.38116				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.23699		101.16008				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
ING115	On 31/03/2016	Spot Bond	10.92741	102.03542		10.92741	102.03542			0	0.00
ING116	On 31/03/2016	Spot Bond	10.92741	101.38505		10.92741	101.38505			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	101.34316			101.27174			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	101.31771			101.24769			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.78957		6.50000	100.73674			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	101.41822			101.34493			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	93.36489			93.36489			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	101.27872			101.21689			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.66937			100.61129			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.20600		10.00000	109.12100			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	101.29322			101.22287			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	103.38281			103.31869			0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	99.82564			99.77346			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.59748			100.54249			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000	97.89686			97.84200			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000	97.75614			97.70097			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000	71.28906		100.00000	70.87379			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.16832			100.03393			0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000	86.49289		100.00000	85.88235			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.20600		10.00000	109.12100			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.74142			100.67830			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.75089			100.68696			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.56500	101.23233		8.60000	101.10202			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.97550			100.91379			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPF08	On 01/07/2018	Spot Bond	0.00000		100.99851			100.93532			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		101.01387			100.94970			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.68101			100.61951			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.71504			100.65043			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.69449			100.63176			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.58659			100.53326			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.57500		99.02935		9.62000	98.75188			66,500,000	1,916,500,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.40837			101.34892			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.72500		103.54286		8.77000	103.37494			0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.86315			100.80055			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.82525			100.76053			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		99.22727			99.16782			0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.36643			101.29377			0	0.00
IV014	On 22/06/2015	Spot Bond	8.26500		104.44474		8.28500	104.37224			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		102.78730			102.71990			8,200,000,000	4,100,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		101.78323			101.70976			0	0.00
IV017	On 31/01/2022	Spot Bond	3.19000		127.38612		3.19000	127.27513			0	0.00
IV019	On 31/03/2028	Spot Bond	3.37000		149.99114		3.37000	149.85869			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		101.09206			101.02130			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.83160			100.76072			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.68366			100.61179			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		101.58853			101.51622			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		101.22634			101.15598			0	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		3.36000	108.78840		3.36000	108.69210			0	0.00
IV030A	On 31/01/2025	Spot Bond		3.36000	108.78840		3.36000	108.69210			0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	101.69586			101.62006			0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.09200			100.02282			0	0.00
IV08	On 30/04/2018	Spot Bond		10.27500	109.27672		10.32000	109.06901			5,000,000	2,500,000.00
IV09	On 30/04/2018	Spot Bond		0.00000	102.38803			102.31158			0	0.00
IV19A	On 31/03/2028	Spot Bond		3.47000	144.17611		3.47000	144.04763			0	0.00
IV520U	On 14/05/2015	Spot Bond		100.00000	98.91599		100.00000	99.72678			0	0.00
IV531U	On 30/07/2015	Spot Bond		100.00000	83.33333		100.00000	82.76644			0	0.00
IV533U	On 13/08/2015	Spot Bond		100.00000	80.75221		100.00000	80.21978			0	0.00
IV534U	On 20/08/2015	Spot Bond		100.00000	79.52070		100.00000	100.00000			0	0.00
IVA520	On 14/05/2015	Spot Bond		6.30000	99.93101		6.30000	99.98274			0	0.00
IVA521	On 21/05/2015	Spot Bond		6.40000	99.61573		6.40000	99.61573			0	0.00
IVA522	On 28/05/2015	Spot Bond		6.40000	99.49408		6.40000	99.49408			0	0.00
IVA523	On 04/06/2015	Spot Bond		6.40000	99.37273		6.40000	99.37273			0	0.00
IVA524	On 11/06/2015	Spot Bond		6.40000	99.25167		6.40000	99.25167			0	0.00
IVA528	On 09/07/2015	Spot Bond		6.45000	98.76089		6.45000	98.76089			0	0.00
IVA529	On 16/07/2015	Spot Bond		6.45000	98.64038		6.45000	98.64038			0	0.00
IVA530	On 23/07/2015	Spot Bond		6.60000	98.48628		6.60000	98.48628			0	0.00
IVA531	On 30/07/2015	Spot Bond		6.60000	98.60920		6.60000	98.59163			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	100.58896			100.53214			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.20600		10.00000	109.12100			0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.60584			100.54819			0	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	100.82428			100.76455			0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	99.96420			99.91035			0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	99.91675			99.85414			0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	101.60281			101.54171			0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.74151			100.67839			0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.74625			100.68272			0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.75573			100.69138			0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.71308			100.65241			0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.59674			100.53315			0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.40325			100.34002			0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	101.27540			101.21228			0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.05583			99.99985			0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	99.85754			101.49486			0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	99.85906			101.47994			0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.89289			100.82825			0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.49373			100.43256			0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	101.18562			101.12705			0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	101.04318			100.97984			0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	101.06976			101.00477			0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	101.06976			101.00477			0	0.00
IVC036	On 16/07/2019	Spot Bond		9.07500	103.84001		9.12000	103.60957			0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	15.31092		100.00000	15.20837			0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.63793		100.00000	10.55996			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC039	On 17/07/2015	Spot Bond		0.00000	100.61054			100.55187			0	0.00
IVC040	On 24/07/2021	Spot Bond		9.24500	103.40614		9.29000	103.11959			0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.41076			100.34631			0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.07448			100.01862			0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	101.23561			101.17757			0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	104.13342			104.07548			0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.47421			100.41548			0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	101.49404			101.43477			0	0.00
IVC047	On 27/10/2015	Spot Bond		7.06500	100.58593		7.08500	100.52052			0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.26701			100.20012			0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	99.93839			99.87673			0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	101.66524			101.60039			0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	100.30989			100.24365			0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	100.14247			100.08126			0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	100.15529			100.08843			0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	101.55134			101.49106			0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	101.18540			101.11883			0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	100.39043			100.32923			0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.46315			100.38612			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.39548			100.32998			0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.53374			100.46826			0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	63.52042		100.00000	63.04443			0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	101.07285			101.00663			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	101.61731			101.55373			0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
KAP002	On 13/06/2019	Spot Bond	0.00000		101.48077			101.41408			0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		101.62323			101.55539			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		83.29519	100.00000	82.72727				0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		101.81350			101.74113			0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.36233			100.28493			0	0.00
KW01	On 31/10/2027	Spot Bond	8.50500		138.55873	8.56500	137.89239				0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.11228			101.05270			0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		99.41949			101.17291			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		101.60829			101.54829			0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		101.18135			101.12040			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.76269			100.69704			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.19000		97.71417	10.24000	102.25095				0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		102.17100	9.71000	102.09076				0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.38257			100.31909			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.75500		99.80650	8.80000	99.64678				0	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.88500		97.82328	8.93000	97.64343				38,957,800,000	20,178,900,000.00
LGL04	On 14/08/2020	Spot Bond	9.86000		99.53381	9.91000	99.25691				1,201,800,000	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		101.58833			101.51603			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		102.01197			101.92071			0	0.00
LHL02	On 13/12/2015	Spot Bond	8.08500		106.00487	8.10500	105.92436				2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		102.19118			102.09160			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		99.80172			99.71662			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		99.96018			99.90069			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LRFB1	On 17/11/2025	Spot Bond	0.00000	99.95467			99.88678			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	99.95140			99.87858			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.09465			100.03783			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	101.20190			101.14381			0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000	99.61699			99.56476			0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000	99.09453			99.04230			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000	98.74143			98.68971			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000	98.51526			98.46285			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.35703			101.30106			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	101.36718			101.31081			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	101.27538			101.19421			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.03856			100.98130			40,000,000	20,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.72248			101.66364			0	50,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.02764			100.97004			0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	101.51820			101.46037			20,000,000	510,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.12773			100.06980			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.69487			100.63697			160,000,000	80,000,000.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.22326			100.16739			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.21158			100.15368			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.21635			100.15716			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	101.33769			101.27945			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000	100.66703			100.60915			108,000,000	54,000,000.00
MBF045	On 13/04/2018	Spot Bond	0.00000	100.72247			100.66098			16,000,000	8,000,000.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	58.79116		100.00000	58.36492			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBP29U	On 23/09/2017	Spot Bond	100.00000		21.50061	100.00000	21.34302				0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		20.82390	100.00000	20.67128				0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		20.90655	100.00000	20.75332				0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		20.09789	100.00000	19.95219				0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		21.02245	100.00000	26.08328				0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		100.38524		100.32485				0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.73500		101.75253	8.78000	101.53371				0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.75500		101.27662	8.80000	101.05856				0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		103.03562		102.97870				0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.82944		100.76770				0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		102.82166		102.75626				0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		102.94650		102.87812				0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.97000		101.79088	8.01500	101.66716				0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.72500		105.29207	8.77000	105.07817				0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.50000		106.12274	9.54500	105.81998				0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		101.15804		101.09978				0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.19817		101.13784				0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.54000		104.13540	9.59000	103.87665				0	0.00
MGL01	On 15/09/2015	Spot Bond	7.23500		101.82789	7.25500	101.76209				0	6,340,700,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		101.70749		101.64532				0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.89500		103.87160	8.94000	103.71479				0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		101.29386		101.23195				0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.37500		104.71641	9.42000	104.43566				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
MMIG03	On 01/06/2025	Spot Bond	0.00000		101.78132			101.71316			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		24.79205	100.00000	24.61231				0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		101.65845			101.60328			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.59500		103.73201	8.64000	103.57747				0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.18500		103.53864	7.20500	103.47489				0	0.00
MTN04	On 13/07/2017	Spot Bond	8.58500		106.45652	8.63000	106.29350				0	1,570,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.44695	100.89771	6.39983				0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.53182	100.61875	6.48420				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
N4A502	On 14/08/2020	Spot Bond	0.00000		95.87531		95.82485				0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.08092		100.02021				0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.08842		100.02206				0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.93133	100.00000	0.92458				0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.93133	100.00000	0.92458				0	0.00
NAM01	On 19/11/2022	Spot Bond	8.94500		96.29146	8.99000	95.98541				0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.58000		101.39427	7.61500	101.29262				0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.06000		103.61001	9.11000	103.32104				0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.82500		103.99716	8.87000	103.71886				0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.28000		104.23602	9.32500	103.88709				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.84670			102.55586			0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.18500		104.14029		9.23000	103.85583			0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		101.63228			101.57793			0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.42500		99.17995		9.47000	98.88753			0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		102.73369			102.67854			0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.10500		98.38739		10.16500	97.95129			0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.55447			100.49850			0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.28500		98.52301		10.34500	98.06029			0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		101.61810			101.56419			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		101.00621			100.94864			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.79550			100.73714			0	2,000,000,000.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		101.08590			101.02472			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.13664			100.07804			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.12068			100.01006			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.12388			100.01168			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.14461			100.08258			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.13254			100.01598			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.58872			100.52105			0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.06500		102.88524		7.08500	102.82012			0	6,740,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.87728			101.82010			0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.75500		111.43123		8.80000	111.18534			0	4,060,500,000.00
NBK4	On 28/10/2024	Spot Bond	10.68000		38.34400		10.74000	38.11622			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.63813			100.57005			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	7.66500	102.77194		7.70000	102.68009			0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.13796			101.07764			0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	101.68694			101.62252			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	96.37814			96.32270			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	101.60296			101.54164			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	100.43077			100.36675			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.41089			100.34645			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	92.83452			92.77719			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.86094			100.80446			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.06051			99.99984			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.25029			101.18729			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.18611			101.12641			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.49875			101.43571			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.14677			101.08909			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	101.12847			101.07025			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	101.12767			101.06950			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.36218			100.30210			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.29894			101.23186			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.85000	106.38962		9.91000	105.94703			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.29099			101.22432			0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.88500	105.28919		9.94500	104.83766			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.29894			101.23186			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	101.16833			101.10805			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN89	On 20/03/2017	Spot Bond	0.00000		101.16880			101.10850			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		101.31167			101.24393			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		101.32759			101.25901			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		101.59719			101.53293			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		100.83134			100.76786			0	0.00
NED11	On 17/09/2015	Spot Bond	7.17500		102.80453		7.19500	102.73849			0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.49024			100.41729			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.57703			100.50501			0	0.00
NED15	On 08/04/2024	Spot Bond	9.93500		104.35208		9.98000	104.00210			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		99.20546			99.13145			0	1,300,000,000.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.76909			100.69969			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.76298			100.69057			0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.74853			100.69437			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		116.32133		9.44500	116.23241			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		102.12924			102.05442			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.20600		10.00000	109.12100			0	0.00
NILB10	On 08/12/2016	Spot Bond	1.89000		170.97928		1.90000	170.82288			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.22000		143.60064		2.22000	143.48689			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		184.02817		3.45000	183.85709			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.61000		109.33409		2.61000	109.23479			0	0.00
NILB14	On 31/03/2028	Spot Bond	2.96000		142.09177		2.96000	141.97103			0	0.00
NILB15	On 31/03/2028	Spot Bond	2.87000		153.63751		2.87000	153.50508			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NMP20N	On 24/07/2020	Spot Bond	8.59000	106.04863		8.64000	105.76488			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.22000	104.71630		9.27000	107.03531			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	99.92490			101.63805			0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	99.93148			101.56779			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	99.92924			101.54943			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	99.92657			101.60487			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	99.92820			101.57163			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.42000	106.06548		9.47000	108.37206			0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	99.92663			101.60492			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	99.92495			101.63810			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	99.92604			101.61595			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.62000	104.66613		9.67000	107.08330			0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	99.92286			101.68248			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	99.92387			101.66026			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	99.92333			101.67134			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	99.90316			102.08094			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	99.90981			101.94590			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	99.92170			101.70457			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.52500	116.84728		8.57000	116.62243			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.27500	116.33990		9.32000	115.99166			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.78500	178.12572		1.79500	177.87197			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.10500	121.31482		10.16500	120.73052			0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.74747			100.69115			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.54515			100.48835			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NTC16	On 22/03/2018	Spot Bond	0.00000		101.21794			101.15475			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		99.66496			101.39489			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		99.82358			101.61294			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		101.93638			101.86565			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		102.33384			102.24064			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		19.39243	100.00000	19.24712				0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		86.92749	100.00000	86.31818				0	0.00
OML01	On 27/10/2015	Spot Bond	7.07500		101.27968	7.09500	101.21374				0	600,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		99.77006			101.72358			0	0.00
OML03	On 27/11/2024	Spot Bond	9.74000		98.03426	9.79000	102.39230				0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		101.38964			101.32074			0	0.00
OML05	On 19/03/2025	Spot Bond	9.90500		101.01868	9.95000	100.76983				0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.46000		100.98196	10.50500	100.68306				0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.10500		100.86948	11.16500	100.42966				0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		34.23029	100.00000	33.98212				0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		99.13000			99.06000			0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.20600	10.00000	109.12100				0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		101.52418			101.46479			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		101.47045			101.40987			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		100.26340			100.20639			0	0.00
PMM19	On 13/05/2016	Spot Bond	100.00000		54.35356	100.00000	53.84051				0	5,000,000,000.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.11473			101.05529			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
PPC002	On 31/12/2018	Spot Bond	0.00000	101.14837			101.08611			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.56124			100.49878			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.47500	105.49525		9.52000	105.20663			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.39808			100.33893			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.40885			100.34808			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.41370			100.35219			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.42446			100.36133			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.47070			100.40058			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.48144			100.40969			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.40800			100.34029			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.92500	43.89714		7.98500	43.60147			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.08500	104.65630		6.10500	104.59810			0.00	965,300,000	32,290,966,700.00
R158P	On 15/09/2015	Spot Bond	6.45500	97.92191		6.49000	97.85977			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.55500	111.00842		6.59000	110.90323			0.00	05,285,538,900	42,618,335,400.00
R159P	On 15/09/2016	Spot Bond	6.38500	92.00317		6.42000	91.91444			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.10500	122.03989		8.16500	121.46245			0.00	66,899,060,000	47,202,853,100.00
R187P	On 21/12/2026	Spot Bond	7.84500	40.97868		7.90500	40.67934			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.76500	38.31333		7.82500	38.01164			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.38000	293.61541		1.39000	293.19739			0.00	9,166,000,000	35,801,771,700.00
R202	On 07/12/2033	Spot Bond	1.50000	243.91189		1.50000	243.73326			0.00	567,707,000	16,459,845,200.00
R2023	On 28/02/2023	Spot Bond	7.88000	100.89951		7.92500	100.57910			0.00	60,082,300,000	27,425,078,200.00
R203	On 15/09/2017	Spot Bond	7.03500	103.98442		7.08000	103.82889			0.00	06,438,800,000	69,151,546,000.00
R2030	On 31/01/2030	Spot Bond	8.54000	97.87002		8.60000	97.32229			0.00	15,590,200,000	87,058,625,400.00
R2032	On 31/03/2032	Spot Bond	8.63500	97.67775		8.69500	97.09711			0.00	35,903,100,000	33,007,920,600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R2037	On 31/01/2037	Spot Bond		8.75000	100.07860		8.81000	99.44211			0.00	86,472,000,000	73,270,900,000.00
R204	On 21/12/2018	Spot Bond		7.30500	105.40401		7.35000	105.19961			0.00	57,669,589,800	07,625,271,900.00
R2044	On 31/01/2044	Spot Bond		8.81500	101.88811		8.87500	101.19851			0.00	24,335,000,000	49,171,149,000.00
R2048	On 28/02/2048	Spot Bond		8.80500	101.26774		8.86000	100.61490			0.00	28,381,000,000	65,598,348,100.00
R207	On 15/01/2020	Spot Bond		7.54000	101.32675		7.59000	101.07234			0.00	66,389,400,000	97,065,413,300.00
R208	On 31/03/2021	Spot Bond		7.67500	96.56731		7.72000	96.30377			0.00	58,114,265,000	25,413,055,700.00
R209	On 31/03/2036	Spot Bond		8.69500	77.44729		8.75500	76.92616			0.00	46,746,542,500	56,602,485,600.00
R210	On 31/03/2028	Spot Bond		1.47000	179.16667		1.47000	179.03601			0.00	1,500,000,000	39,562,170,700.00
R211	On 31/01/2017	Spot Bond		0.60000	132.59889		0.60000	132.51151			0.00	2,560,800,000	31,500,045,900.00
R212	On 31/01/2022	Spot Bond		1.34000	139.78040		1.34000	139.67978			0.00	53,410,800,000	67,185,750,200.00
R213	On 28/02/2031	Spot Bond		8.58500	87.92038		8.64500	87.39853			0.00	59,236,907,300	44,113,300,000.00
R214	On 28/02/2041	Spot Bond		8.74000	78.57251		8.79500	78.06496			0.00	67,086,415,500	27,418,142,600.00
R228C	On 15/09/2015	Spot Bond		6.45500	97.92191		6.49000	97.85977			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.37500	94.94797		6.41000	94.87256			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.38500	92.00317		6.42000	91.91444			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.52500	99.39586		6.56000	99.33941			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.39500	96.33348		6.43000	96.26387			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.37500	93.36844		6.41000	93.28530			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.43500	90.40047		6.47000	90.30424			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.01000	86.56846		7.05500	86.44031			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.06000	83.53229		7.10500	83.39019			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.31000	80.08404		7.35500	79.92898			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.29000	77.31377		7.33500	77.14744			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
R335C	On 21/06/2019	Spot Bond	7.27000	74.65374		7.31500	74.47707			0	0.00
R336C	On 21/12/2019	Spot Bond	7.26000	72.06720		7.30500	71.88109			0	0.00
R337C	On 21/06/2020	Spot Bond	7.50000	68.72775		7.55000	68.51742			0	0.00
R338C	On 21/12/2020	Spot Bond	7.48000	66.31509		7.53000	66.09629			0	0.00
R339C	On 21/06/2021	Spot Bond	7.59500	63.49410		7.64000	63.28748			0	0.00
R340C	On 21/12/2021	Spot Bond	7.56500	61.28781		7.61000	61.07526			0	0.00
R341C	On 21/06/2022	Spot Bond	7.53500	59.17531		7.58000	58.95742			0	0.00
R342C	On 21/12/2022	Spot Bond	7.50500	57.15217		7.55000	56.92949			0	0.00
R343C	On 21/06/2023	Spot Bond	7.46500	55.25726		7.51000	55.03017			0	0.00
R344C	On 21/12/2023	Spot Bond	7.42500	53.44583		7.47000	53.21476			0	0.00
R345C	On 21/06/2024	Spot Bond	8.04500	48.81005		8.10500	48.52296			0	0.00
R346C	On 21/12/2024	Spot Bond	8.00500	47.09602		8.06500	46.80561			0	0.00
R347C	On 21/06/2025	Spot Bond	7.96500	45.45969		8.02500	45.16644			0	0.00
R348C	On 21/12/2025	Spot Bond	7.92500	43.89714		7.98500	43.60147			0	0.00
R349C	On 21/06/2026	Spot Bond	7.88500	42.40464		7.94500	42.10695			0	0.00
R350C	On 21/12/2026	Spot Bond	7.84500	40.97868		7.90500	40.67934			0	0.00
R351C	On 21/06/2027	Spot Bond	7.80500	39.61595		7.86500	39.31529			0	0.00
R352C	On 21/12/2027	Spot Bond	7.76500	38.31333		7.82500	38.01164			0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	102.47768			102.40776			0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	102.01585			101.95961			0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	103.06645			102.99194			0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.93898			101.86853			0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	101.65507			101.58242			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	27.76881		100.00000	27.56748			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RCSB2U	On 24/07/2017	Spot Bond	100.00000		14.23536	100.00000	14.13103				0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		32.84810	100.00000	32.60995				0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		83.48129	100.00000	82.92721				0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		32.43707	100.00000	32.20191				0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		18.59535	100.00000	18.45756				0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.12978	100.00000	20.96675				0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.90974	100.00000	8.83503				0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.06571	100.00000	15.94175				0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		13.01615	100.00000	12.91572				0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.29179	100.00000	9.22010				0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		101.44585		101.38125				0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		101.39750		101.33871				0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		101.69538		101.63402				0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		101.78283		101.71813				0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		103.34080		103.28320				0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		101.57936		101.52418				0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		101.43359		101.38049				0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		101.07363		101.01507				0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		101.07687		101.01731				0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		18.72749	100.00000	18.59171				0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		13.13734	100.00000	13.04209				0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		10.88443	100.00000	10.80553				0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		10.05766	100.00000	9.98474				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RES12	On 20/08/2015	Spot Bond		0.00000	100.07532			100.02101			0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.85409			100.74208			0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.27916			100.21470			0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	101.53142			101.46850			0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.70414			100.64209			0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	101.60119			101.54092			0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	101.51755			101.45244			0	1,650,000,000.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.87362			100.81591			0	1,800,000,000.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.59282			100.52964			0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000				0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	87.40728			87.25265			0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	82.93829			82.81298			0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	90.77509			90.58701			0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	89.84241			89.64570			0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	101.58537			101.49399			0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	83.70936			83.58987			0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	96.55538			96.39144			440,000,000	220,000,000.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.45467		12.35000	105.34999			0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.83772		100.00000	13.73740			0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	101.81918			101.74850			0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	6.67268		100.00000	6.62378			0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	36.23370		100.00000	35.96813			0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	53.48483		100.00000	53.09706			0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.51336		100.00000	13.36587			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		33.29875	100.00000	33.04923		0.00		0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	99.86149		0.00		0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		77.93514		77.82928		0.00		0	0.00
RW21	On 21/04/2021	Spot Bond	8.97500		105.21901	9.02000	104.93417		0.00		2,000,000	761,000,000.00
RW23	On 10/12/2023	Spot Bond	9.33000		105.18770	9.37500	104.84570		0.00		0	0.00
RW28	On 10/12/2028	Spot Bond	9.84500		107.42100	9.90500	106.88376		0.00		0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.00291		96.02829		0.00		0	0.00
SBK12	On 24/11/2016	Spot Bond	7.75500		104.13134	7.79000	104.01485		0.00		0	1,450,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		109.20600	10.00000	109.12100		0.00		0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		99.77954		99.71447		0.00		0	0.00
SBK14	On 01/12/2017	Spot Bond	9.17500		105.52725	9.22000	105.34842		0.00		0	2,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.34308		101.27982		0.00		0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.54442		102.48027		0.00		0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.80223		101.73560		0.00		0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		99.93413		99.86410		0.00		0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.55195		100.48345		0.00		0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		102.03358		101.95520		0.00		0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.51854		100.44112		0.00		1,000,000,000	500,000,000.00
SBK7	On 24/05/2015	Spot Bond	6.98500		99.88531	7.00500	99.82757		0.00		0	600,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.80500		99.84146	8.85000	99.65855		0.00		0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.57500		104.15608	7.59500	104.08601		0.00		0	0.00
SBN29	On 15/09/2015	Spot Bond	7.87500		104.05595	7.91000	103.97839		0.00		0	0.00
SBN31	On 15/09/2015	Spot Bond	7.33500		104.23633	7.35500	104.16815		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	
SBN33	On 15/09/2017	Spot Bond			8.43500		101.03203		8.48000	100.87062			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond			7.48000		104.18783		7.50000	104.11851			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond			7.91500		104.04261		7.95000	103.96474			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond			0.00000		101.29560			101.23467			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond			0.00000		100.89730			100.83232			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond			8.08500		103.06954		8.13000	102.90719			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond			0.00000		100.81590			100.75856			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond			0.00000		101.17583			101.11347			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond			0.00000		102.38207			102.31775			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond			9.43500		107.46051		9.48000	107.16932			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond			10.00500		100.37595		10.06500	99.90157			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond			0.00000		100.06289			99.99964			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond			0.00000		99.88319			99.83257			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond			0.00000		100.05002			99.99245			0.00	0	20,000,000.00
SBS24	On 24/05/2019	Spot Bond			0.00000		101.04577			100.98768			0.00	0	500,000,000.00
SBS25	On 24/05/2019	Spot Bond			8.88500		99.80650		8.93000	99.58531			0.00	0	334,600,000.00
SBS26U	On 28/02/2017	Spot Bond			100.00000		23.57721		100.00000	23.41930			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond			9.42000		106.57730		9.46500	106.22452			0.00	0	2,570,000,000.00
SBS28	On 23/04/2017	Spot Bond			0.00000		100.26255			100.20395			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond			8.93000		102.93288		8.97500	102.70863			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond			10.01500		87.89649		10.07500	87.46395			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond			0.00000		100.81036			100.74930			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond			9.75500		104.41668		9.81500	103.91491			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond			0.00000		101.19380			101.13481			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
SBS33	On 19/09/2019	Spot Bond	0.00000		101.22645			101.16581			0	0.00
SBS34	On 19/09/2024	Spot Bond	9.90500		102.79040		9.96500	102.34699			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.38522			100.32484			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.39546			100.33345			0	0.00
SBS37	On 29/01/2020	Spot Bond	8.94000		98.74288		8.99000	98.48696			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.20500		95.94507		10.26500	95.51922			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.63500		96.09229		10.69500	95.59227			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.37500		96.33848		9.42000	96.05608			0	572,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.55500		108.25202		7.59000	108.14652			0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	1.99000		281.37472		2.00000	280.96182			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.24500		131.18616		1.24500	131.09275			0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		25.03201		100.00000	24.85053			0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.74027			100.68110			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		24.49320		100.00000	24.31563			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.87000		129.83605		1.87000	129.73693			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.78957		6.50000	100.73674			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		102.48725			102.42359			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.05688			100.99274			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SHS04	On 29/06/2017	Spot Bond	0.00000		102.62896			102.56534			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.06500		102.75387		9.11000	102.59393			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		102.21856			102.15078			0.00	19,200,000	4,800,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.98264			100.92067			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.17237			101.10864			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		26.14876		100.00000	25.95281			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.20600		10.00000	109.12100			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		101.42435			101.35950			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		99.18478		100.00000	98.38275			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		101.38392			101.32110			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		36.99290		100.00000	36.72470			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		44.91032		100.00000	44.58472			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		33.34378		100.00000	33.09939			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.37500		103.47650		9.42000	103.30629			0.00	0	2,100,000,000.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.62922			100.56098			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		99.85379			99.79069			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.80500		104.56591		7.84000	104.45781			0.00	0	3,640,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.90500		101.62031		8.95000	101.42263			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.43500		101.03203		8.48000	100.87062			0.00	0	4,020,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		99.94246			101.67045			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.02049			101.71648			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.35230			102.09323			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		99.93942			101.62871			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		99.93778			101.67299			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
SPG001	On 31/10/2016	Spot Bond	0.00000		99.78359			99.71505			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.13500		105.27371		8.18000	105.15662			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.85308			100.79430			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.67349			100.61075			0	0.00
SSA06	On 16/04/2020	Spot Bond	9.22500		96.17157		9.27000	95.93073			0	143,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		101.71846			101.65279			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		101.20698			101.13918			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.44431			100.37825			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.24500		89.76150		9.29000	89.50865			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.24500		89.76150		9.29000	89.50865			0	0.00
SSN007	On 15/01/2020	Spot Bond	8.96000		96.04624		9.01000	95.79665			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		101.34618			101.28061			0	0.00
SSN009	On 15/09/2017	Spot Bond	7.91500		102.11586		7.96000	101.95657			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.11000		114.43083		2.11000	114.34121			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.61500		101.37334		8.66000	101.16767			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		99.81117		8.50000	101.85993			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.18500		106.36448		10.24500	105.86943			0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		101.53139			101.47291			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.45500		75.04889		10.51500	74.62087			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.58753			100.52279			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.64341			100.58235			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		101.20756			101.14101			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.71863			100.65044			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN029	On 07/12/2023	Spot Bond	0.00000		101.32130			101.24387			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		99.84901			99.78444			0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SSN032	On 20/12/2019	Spot Bond	0.00000		101.19224			101.13071			0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000		101.36681			101.29961			0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000		100.07307			100.01827			0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000		99.98252			99.93007			0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000		99.93017			99.87780			0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000		99.80713			99.75453			0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000		99.61538			99.56293			0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000		99.59653			99.54390			0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000		99.47612			99.42373			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		98.18450			98.13004			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000		98.87879			98.82623			0	0.00
SY1236	On 20/05/2015	Spot Bond	0.00000		99.96543			99.91357			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000		99.66611			99.71883			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000		99.66599			99.71873			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000		99.77125			99.82404			0	0.00
SY1240	On 14/08/2015	Spot Bond	100.00000		80.57395		100.00000	80.04386			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.54500		103.73875		6.56500	103.67664			0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.75500		102.80922		8.81500	102.32991			0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		99.93819			100.32896			0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		99.93531			100.34426			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
T12A12	On 21/02/2048	Spot Bond		9.19000	98.04363		9.24000	99.47736			0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	65.47592		100.00000	64.98528			0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.53995			100.48248			0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.26989			100.21233			0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	101.53974			101.48092			0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	101.11795			101.06175			0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	101.17415			101.11507			0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	99.96180			99.90454			0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	100.74540			100.63372			4,000,000,000	1,000,000,000.00
TFS133	On 28/07/2016	Spot Bond		0.00000	100.37503			100.31829			0	0.00
TFS134	On 28/04/2016	Spot Bond		0.00000	100.35873			100.30160			0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.38687			100.32934			0	0.00
TFS84	On 28/07/2016	Spot Bond		7.80500	103.62730		7.84000	103.52169			0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.56202			100.50105			0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.57697			100.51439			0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	102.57875		7.83000	102.51348			0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.55379			100.49372			359,699,800	179,849,900.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.57249			100.51039			0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	102.61459			102.54688			0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.55379			100.49372			0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.57249			100.51039			0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	102.35938		7.16000	102.29973			0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.60907			100.54303			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.60610			100.54037			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.67762			100.60414			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.66795			100.59551			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.95847			100.85445			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.92540			100.82499			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.55304			100.49306			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.57697			100.51439			0	100,000,000.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.87304		8.73000	102.80021			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.29026			100.22987			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.57249			100.51039			0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.77500		101.13747		8.82000	100.94425			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.11967			100.05881			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.58848			100.52578			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.61057			100.54436			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.60236			100.53703			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.61574			100.55012			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.67613			100.60281			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.67316			100.60016			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.66418			100.59334			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.90700			100.80860			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.90995			100.81122			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.91688			100.81880			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		99.93901			101.63978			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		99.93695			101.69512			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12A3	On 21/08/2019	Spot Bond		9.14000	102.25695		9.19000	102.00760			0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	99.93819			101.66191			0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	99.93532			101.73939			0	0.00
TH12A6	On 21/08/2019	Spot Bond		9.05000	100.23424		9.10000	99.98880			0	0.00
TH12A7	On 21/08/2019	Spot Bond		0.00000	99.93860			101.93625			0	0.00
TH12A8	On 21/08/2019	Spot Bond		0.00000	99.93532			102.04010			0	0.00
TH12A9	On 21/02/2048	Spot Bond		9.16000	99.15103		9.21000	98.91232			0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	99.93162			101.83899			0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	99.93162			101.83899			0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	99.93162			102.15691			0	0.00
TH12B4	On 21/02/2048	Spot Bond		0.00000	99.93162			100.36394			0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	99.92506			102.01602			0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	99.92506			102.01602			0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	99.92506			102.36453			0	0.00
TH12C4	On 21/02/2048	Spot Bond		0.00000	99.92514			100.39847			0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	99.89839			102.73471			0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	99.89839			102.73471			0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.08502			103.39441			0	0.00
TH12D4	On 21/02/2048	Spot Bond		0.00000	99.89888			100.53824			0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.58924			100.52646			0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.21454		101.06155	6.16856			0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.80058			100.74176			195,356,400	97,678,200.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.57787			100.51632			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.97406			100.91433			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.57787			100.51632			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.58545			100.52308			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.58924			100.52646			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.57332			100.51226			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.58545			100.52308			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.62710			100.56025			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.62710			100.56025			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.62710			100.56025			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.68763			100.61426			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.70275			100.62775			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.68385			100.61089			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.98534			100.87987			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		101.00412			100.89662			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.99661			100.88992			0	0.00
TL20	On 22/02/2020	Spot Bond	9.49000		88.41149		9.54000	88.17645			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		109.20600		10.00000	109.12100			0	0.00
TN17	On 14/11/2017	Spot Bond	8.13500		102.56605		8.18000	102.39802			0	7,520,000,000.00
TN20	On 17/09/2020	Spot Bond	9.42000		106.18866		9.46500	105.91844			0	8,810,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TN20U	On 14/04/2020	Spot Bond	100.00000		1.56645	100.00000	1.55497			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.63000		107.01512	9.67500	106.66553			0.00	0	11,774,500,000.00
TN25	On 19/08/2025	Spot Bond	9.83500		100.14705	9.89500	99.69141			0.00	0	15,650,000,000.00
TN27	On 14/11/2027	Spot Bond	9.90500		92.98160	9.96500	92.50623			0.00	0	9,570,000,000.00
TN30	On 09/10/2030	Spot Bond	10.29000		102.70218	10.35000	102.15493			0.00	0	11,300,000,000.00
TN40	On 09/10/2040	Spot Bond	10.65000		101.99384	10.70500	101.42598			0.00	0	11,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.37326		101.31305			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		99.78269		99.72540			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.05661		99.99982			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.05820		99.99987			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.05828		99.99979			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.06572		99.99964			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.08129		99.99954			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.05827		99.99986			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.20600	10.00000	109.12100			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.82979		100.76964			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.84647		100.78510			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.72715		100.67025			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.77404		100.71342			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.65259	10.00000	99.57259			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.66123	9.75000	99.58321			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.66991	100.00000	9.59529			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		101.23494		101.17505			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TRAA2	On 14/06/2024	Spot Bond	0.00000	101.30891			101.24541			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000	8.55015	100.00000	8.44671				0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000	9.11015	100.00000	8.99994				0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	101.34992			101.28442			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000	9.44616	100.00000	9.33188				0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	101.35811			101.29221			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000	9.72617	100.00000	9.60849				0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	101.58646			101.50938			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000	13.14220	100.00000	12.98321				0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	102.08498			101.98333			0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000	16.89424	100.00000	16.68987				0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.90777	100.00000	11.82144				0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	99.82073			99.76695			0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	99.56764			99.51359			0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	99.03181			98.97596			0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	98.79318			98.73832			0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	98.52344			98.46807			0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	98.24422			98.18818			0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	97.97630			97.92008			0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	102.39343			102.27762			0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	101.22080			101.10635			0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	96.92034			96.86401			0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	96.44345			96.38787			0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	96.11304			96.05643			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSP181	On 21/01/2016	Spot Bond	0.00000		95.43765			95.38246			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		95.21886			95.16411			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		94.86111			94.80525			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		94.53375			94.47720			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		94.15362			94.09593			0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000		99.37291			99.32341			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		93.88445			93.82676			0	0.00
TSP189	On 12/11/2015	Spot Bond	100.00000		67.21915	100.00000	66.84982				30,000,000,000	15,000,000,000.00
TSP190	On 12/05/2016	Spot Bond	100.00000		50.47702	100.00000	50.19026				30,000,000,000	10,000,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.33660	100.00000	15.94082				0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		101.95616			101.90027			0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		101.75025			101.69612			0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000		101.70959			101.65616			0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000		101.45356			101.39973			0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000		100.99849			100.94500			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		101.03316			100.97704			0	0.00
TWC091	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000		100.62405			100.57056			0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000		100.58839			100.53490			0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000		100.55273			100.49924			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000		100.51242			100.45684			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000		100.49924			100.44575			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000		100.44637			100.39281			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TWC098	On 06/11/2015	Spot Bond	0.00000		100.12859			100.07344			0.00	0	0.00
TWC099	On 18/08/2015	Spot Bond	100.00000		79.86871		100.00000	79.34783			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		101.60890			101.54932			0.00	0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		100.65530			100.59573			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		101.47575			101.42110			0.00	0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		100.60196			100.54723			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.07500		109.40593		9.12000	109.11843			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		8.50767		100.00000	8.45669			0.00	0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		8.54859		100.00000	100.00000			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.31086		100.00000	8.26106			0.00	0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		8.45107		100.00000	100.00000			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		102.19305			102.13431			0.00	0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.13866			100.07923			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		77.00422		100.00000	76.51992			0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		101.03045			100.97101			0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		101.03159			100.97126			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.20699			100.14380			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.20733			100.14406			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		101.00364			100.94279			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		101.03032			100.96783			0.00	0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		100.20383			100.14161			0.00	0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000		100.21137			100.14765			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.98670		100.00000	7.93884			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	
VPA02U	On 20/04/2023	Spot Bond	100.00000		8.18597	100.00000	100.00000				0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.78989	100.00000	7.74320				0.00	0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000		8.08845	100.00000	100.00000				0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00024	100.00000	0.00023				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.94500		111.27637	6.98000	111.17739				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.14000		241.58017	1.14000	241.41026				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.40500		99.82482	6.42500	104.26142				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.53500		102.46396	7.58000	106.80430				0.00	0	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.86000		103.62785	7.90500	107.89262				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.16500		103.14416	8.21500	107.35573				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.27500		103.14381	8.32000	107.34681				0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.03500		99.29405	6.05500	99.24268				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.96500		97.54505	5.98500	97.49024				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.03500		99.27775	6.05500	99.22635				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.25000		73.27189	7.29500	73.09038				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		70.19231	100.00000	69.78967				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		39.43461	100.00000	39.21058				0.00	0	0.00
Total for j-Bonds :											0.00	6,583,124,500	52 916 078 750.00
Grand Total:											0.00	6,583,225,027	52 920 138 664.00