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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/05/2015

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 15/05/2015	Any day expiry		11.86620	11.86620		11.80500	11.80500		7.44	0	0.00
\$ / R	On 18/05/2015	Any day expiry		11.78110	11.78110		11.80500	11.80500		8.02	0	0.00
\$ / R	On 18/05/2015	Any day expiry	12.06	0.87800	0.00088		6.76680	0.00677	0.878	12.33	0	10,000.00
\$ / R	On 18/05/2015	Any day expiry	12.11	0.50950	0.00051		4.37970	0.00438	0.510	13.16	0	4,000.00
\$ / R	On 20/05/2015	Any day expiry		11.78120	11.78120		11.80300	11.80300		11.02	0	1,462.00
\$ / R	On 26/05/2015	Any day expiry		11.79110	11.79110		11.81500	11.81500		12.00	0	0.00
\$ / R	On 26/05/2015	Any day expiry	11.96	42.59080	0.04259		59.12400	0.05912	42.591	12.94	0	7,000.00
\$ / R	On 26/05/2015	Any day expiry	12.36	4.84870	0.00485		8.68630	0.00869	4.849	15.28	0	7,000.00
\$ / R	On 27/05/2015	Any day expiry		11.79280	11.79280		11.81690	11.81690		12.22	0	4,766.00
\$ / R	On 27/05/2015	Any day expiry	10.80	0.28380	0.00028		0.59640	0.00060	0.284	17.41	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	0.62630	0.00063		1.05960	0.00106	0.626	16.40	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	2.12910	0.00213		2.68320	0.00268	2.129	14.88	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	64.18130	0.06418		82.86390	0.08286	64.181	12.78	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	13.85260	0.01385		21.44200	0.02144	13.853	14.54	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	0.15150	0.00015		0.10100	0.00010	0.152	45.70	0	300.00
\$ / R	On 03/06/2015	Any day expiry		11.80710	11.80710		11.83080	11.83080		12.61	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	23.21390	0.02321		32.16830	0.03217	23.214	14.97	0	10,000.00
\$ / R	On 04/06/2015	Any day expiry		11.80920	11.80920		11.83270	11.83270		12.69	0	0.00

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	11.60	Put	58.76770	0.05877	62.32390	0.06232	58.768	12.72	0.00	0	5,500.00
\$ / R	On 04/06/2015	Any day expiry	12.45	Call	14.96170	0.01496	21.54190	0.02154	14.962	15.68	0.00	0	5,500.00
\$ / R	On 09/06/2015	Any day expiry			11.81940	11.81940	11.84260	11.84260		12.70	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.82550	11.82550	11.84850	11.84850		12.86	0.00	66,323	937,430.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	1.70050	0.00170	2.14020	0.00214	1.701	15.21	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	1.84220	0.00184	2.32020	0.00232	1.842	15.11	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	2.25170	0.00225	2.83820	0.00284	2.252	14.86	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	4.65980	0.00466	5.84290	0.00584	4.660	13.97	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	5.05370	0.00505	6.32810	0.00633	5.054	13.87	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	25.58120	0.02558	28.02150	0.02802	25.581	12.87	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	392.65880	0.39266	418.78760	0.41879	392.659	12.87	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	376.95230	0.37695	403.15480	0.40315	376.952	12.87	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	51.45230	0.05145	54.65480	0.05465	51.452	12.87	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	302.96400	0.30296	329.31640	0.32932	302.964	12.86	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	269.05460	0.26905	295.30850	0.29531	269.055	12.86	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	93.55460	0.09355	96.80850	0.09681	93.555	12.86	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	145.94160	0.14594	148.25140	0.14825	145.942	12.86	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	155.40440	0.15540	157.47240	0.15747	155.404	12.86	0.00	0	1,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.93	Call	128.43630	0.12844	148.62330	0.14862	128.436	13.39	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Call	106.10100	0.10610	124.87650	0.12488	106.101	13.68	0.00	0	11,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	280.60100	0.28060	276.37650	0.27638	280.601	13.68	0.00	0	34,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	294.89700	0.29490	290.25330	0.29025	294.897	13.76	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	94.97290	0.09497	112.90680	0.11291	94.973	13.84	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	73.75920	0.07376	89.76780	0.08977	73.759	14.21	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.15	Call	69.69270	0.06969	85.27450	0.08527	69.693	14.30	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	45.37240	0.04537	57.87010	0.05787	45.372	14.91	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	34.02630	0.03403	44.65740	0.04466	34.026	15.32	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	700.65480	0.70065	686.33410	0.68633	700.655	15.84	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	26.15480	0.02615	34.83410	0.03483	26.155	15.84	0.00	0	31,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	22.40060	0.02240	30.24810	0.03025	22.401	16.14	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	20.22940	0.02023	27.56480	0.02756	20.229	16.35	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	18.75400	0.01875	25.72670	0.02573	18.754	16.51	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	7.80510	0.00781	11.56680	0.01157	7.805	18.41	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	1,182.30510	1.18231	1,163.06680	1.16307	1,182.305	18.41	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	3.73930	0.00374	6.05700	0.00606	3.739	18.79	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,427.87700	1.42788	1,406.98820	1.40699	1,427.877	18.84	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	3.37700	0.00338	5.48820	0.00549	3.377	18.84	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	1.64090	0.00164	2.70910	0.00271	1.641	19.20	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	1.42820	0.00143	2.36130	0.00236	1.428	19.27	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			11.85390	11.85390	11.87660	11.87660		13.20	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	4.97920	0.00498	6.07430	0.00607	4.979	13.96	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	19.30530	0.01931	22.52610	0.02253	19.305	13.04	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	58.20550	0.05821	72.04300	0.07204	58.206	15.46	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.00390	0.00000	0.99430	0.00099	0.004	20.88	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			11.86190	11.86190	11.88470	11.88470		13.18	0.00	0	7,712.00
\$ / R	On 06/07/2015	Any day expiry			11.87390	11.87390	11.89690	11.89690		13.37	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	93.08790	0.09309	110.35660	0.11036	93.088	15.08	0.00	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry			11.88800	11.88800	11.91100	11.91100		13.43	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			11.92000		11.92000		11.94340	11.94340		13.65	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	16.33460		0.01633	19.18770	0.01919		16.335	13.62	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	45.03460		0.04503	50.60890	0.05061		45.035	13.13	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	96.49050		0.09649	113.52250	0.11352		96.490	16.29	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	6.02540		0.00603	9.33510	0.00934		6.025	28.74	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.97890		11.97890	12.00290	12.00290			13.93	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	28.10310		0.02810	31.69870	0.03170		28.103	13.55	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	65.95710		0.06596	72.33920	0.07234		65.957	13.23	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	119.07540		0.11908	138.10280	0.13810		119.075	17.03	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	11.87400		0.01187	16.21460	0.01621		11.874	27.94	0	300.00
\$ / R	On 31/08/2015	Any day expiry			11.98730		11.98730	12.01130	12.01130			14.03	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.00830		12.00830	12.03240	12.03240			14.07	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.01670		12.01670	12.04080	12.04080			14.05	2,536	190,266.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	20.78260		0.02078	24.60680	0.02461		20.783	13.92	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,439.25610		1.43926	1,467.36520	1.46737		1,439.256	13.83	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	51.82620		0.05183	57.23440	0.05723		51.826	13.26	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,070.95110		1.07095	1,100.62720	1.10063		1,070.951	13.25	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	54.25110		0.05425	59.82720	0.05983		54.251	13.25	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	925.51270		0.92551	956.66700	0.95667		925.513	13.14	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	83.94940		0.08395	91.26780	0.09127		83.949	13.12	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	100.96370		0.10096	109.06460	0.10906		100.964	13.06	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	156.56380		0.15656	163.59310	0.16359		156.564	13.17	0	27,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	170.33650		0.17034	177.57180	0.17757		170.337	13.24	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	192.36430		0.19236	199.86650	0.19987		192.364	13.35	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	609.06430		0.60906	640.66650	0.64067		609.064	13.35	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	200.07170		0.20007	207.65430	0.20765		200.072	13.38	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	277.64290		0.27764	285.66520	0.28567		277.643	13.70	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	380.72520		0.38073	388.61580	0.38862		380.725	14.05	0	42,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	397.42520		0.39743	429.41580	0.42942		397.425	14.05	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	381.29700		0.38130	411.96540	0.41197		381.297	14.16	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	365.81820		0.36582	395.94770	0.39595		365.818	14.28	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	347.35530		0.34736	377.11640	0.37712		347.355	14.42	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	323.09090		0.32309	352.29240	0.35229		323.091	14.62	0	800.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	313.23380		0.31323	342.17880	0.34218		313.234	14.71	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	237.61930		0.23762	263.99670	0.26400		237.619	15.48	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	177.27940		0.17728	200.22500	0.20023		177.279	16.38	0	1,600.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	139.52810		0.13953	159.75430	0.15975		139.528	17.17	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	138.28410		0.13828	158.40980	0.15841		138.284	17.20	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	134.63420		0.13463	154.46280	0.15446		134.634	17.30	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	103.93370		0.10393	120.98420	0.12098		103.934	18.21	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	65.40010		0.06540	77.94880	0.07795		65.400	20.02	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	53.34910		0.05335	64.20330	0.06420		53.349	20.92	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	48.55580		0.04856	57.43000	0.05743		48.556	22.16	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.04610		12.04610	12.07040	12.07040			14.19	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	38.88740		0.03889	44.10240	0.04410		38.887	13.36	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	82.55700		0.08256	89.90900	0.08991		82.557	13.12	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	134.37030		0.13437	142.87520	0.14288		134.370	13.02	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	138.74700		0.13875	158.49220	0.15849		138.747	17.73	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	80.96330	0.08096	95.02930	0.09503	80.963	19.84	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	19.66840	0.01967	25.00260	0.02500	19.668	27.17	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.05030	12.05030	12.07460	12.07460		14.21	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.10900	12.10900	12.13360	12.13360		14.32	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	49.22490	0.04922	56.20240	0.05620	49.225	13.31	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	95.64840	0.09565	103.96710	0.10397	95.648	13.04	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	155.66800	0.15567	175.96940	0.17597	155.668	18.39	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	31.29310	0.03129	37.88590	0.03789	31.293	26.87	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.16810	12.16810	12.19310	12.19310		14.40	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	57.14890	0.05715	64.86800	0.06487	57.149	13.21	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	104.62410	0.10462	113.48300	0.11348	104.624	12.92	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	168.62090	0.16862	188.55440	0.18855	168.621	18.98	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	32.79640	0.03280	39.85990	0.03986	32.796	26.36	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.19610	12.19610	12.22120	12.22120		14.50	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.20260	12.20260	12.22770	12.22770		14.50	0.00	285	88,584.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	76.11710	0.07612	85.34430	0.08534	76.117	12.88	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,328.71710	1.32872	1,363.04430	1.36304	1,328.717	12.88	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,284.41210	1.28441	1,319.14200	1.31914	1,284.412	12.79	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,121.35270	1.12135	1,155.86460	1.15586	1,121.353	12.85	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	969.15100	0.96915	1,005.75000	1.00575	969.151	12.92	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	230.44310	0.23044	243.23900	0.24324	230.443	13.01	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	290.93520	0.29094	301.38390	0.30138	290.935	13.36	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	314.36320	0.31436	324.84890	0.32485	314.363	13.49	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	364.01210	0.36401	374.46930	0.37447	364.012	13.74	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	417.25190	0.41725	427.56040	0.42756	417.252	13.99	0.00	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	576.51340	0.57651	611.66640	0.61167	576.513	14.25	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	556.07260	0.55607	591.05820	0.59106	556.073	14.37	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	313.96710	0.31397	341.38580	0.34139	313.967	16.66	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	295.17320	0.29517	321.65370	0.32165	295.173	16.93	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	277.87000	0.27787	303.42300	0.30342	277.870	17.20	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	241.45410	0.24145	265.11250	0.26511	241.454	17.84	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	233.10120	0.23310	256.60160	0.25660	233.101	17.99	0.00	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	147.21010	0.14721	164.01120	0.16401	147.210	20.15	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	126.73300	0.12673	139.27940	0.13928	126.733	21.69	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	125.17530	0.12518	137.46530	0.13747	125.175	22.27	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	124.85470	0.12485	137.09160	0.13709	124.855	22.40	0.00	0	66,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	120.70630	0.12071	131.84510	0.13185	120.706	25.95	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.22410	12.22410	12.24940	12.24940		14.46	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	62.39240	0.06239	70.54940	0.07055	62.392	13.06	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	110.08260	0.11008	119.15300	0.11915	110.083	12.76	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	177.05120	0.17705	195.38540	0.19539	177.051	19.52	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	34.64370	0.03464	42.66340	0.04266	34.644	26.02	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.33820	12.33820	12.36410	12.36410		14.60	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	241.00460	0.24100	255.71180	0.25571	241.005	12.85	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	190.32750	0.19033	199.85080	0.19985	190.328	23.31	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.40070	12.40070	12.42660	12.42660		14.80	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.40740	12.40740	12.43340	12.43340		14.78	0.00	0	5,042.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	108.30790	0.10831	119.86340	0.11986	108.308	12.52	0.00	0	1,500.00

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	11.80	Put	323.79820		0.32380		339.43730	0.33944	323.798	13.11	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	338.10670		0.33811		351.94690	0.35195	338.107	13.20	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	377.75100		0.37775		390.31210	0.39031	377.751	13.42	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	398.37000		0.39837		410.86710	0.41087	398.370	13.53	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	485.90000		0.48590		497.98290	0.49798	485.900	13.98	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	322.65940		0.32266		347.13280	0.34713	322.659	18.51	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	278.08320		0.27808		299.83500	0.29983	278.083	19.34	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	250.60280		0.25060		270.49700	0.27050	250.603	19.97	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	216.05700		0.21606		228.56080	0.22856	216.057	24.08	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	176.29850		0.17630		196.57500	0.19657	176.298	25.49	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	23.58680		0.02359		28.72940	0.02873	23.587	25.49	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.60140		12.60140		12.62620	12.62620		15.16	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.60990		12.60990		12.63460	12.63460		15.16	0.00	0	1,300.00
\$ / R	On 15/09/2016	Any day expiry			12.81100		12.81100		12.83210	12.83210		15.63	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.81950		12.81950		12.84050	12.84050		15.63	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.00340		13.00340		13.02110	13.02110		15.94	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.01410		13.01410		13.03160	13.03160		15.94	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.82550		11.82550		11.84850	11.84850		12.86	0.00	69	732.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.01670		12.01670		12.04080	12.04080		14.05	0.00	57	213.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.20260		12.20260		12.22770	12.22770		14.50	0.00	0	24.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.40740		12.40740		12.43340	12.43340		14.78	0.00	0	31.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.67240		18.67240		18.66580	18.66580		11.51	0.00	1,158	25,822.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	4.89830		0.00490		6.10820	0.00611	4.898	16.02	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	11.98130		0.01198		15.00750	0.01501	11.981	14.11	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.96090		18.96090		18.95520	18.95520		13.02	0.00	35	1,491.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	187.70100		0.18770		203.10400	0.20310	187.701	12.60	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	233.24470		0.23324		250.41770	0.25042	233.245	12.67	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	353.48340		0.35348		373.99100	0.37399	353.483	12.82	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	175.04540		0.17505		188.85050	0.18885	175.045	15.11	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.24410		19.24410		19.23950	19.23950		13.44	0.00	0	8,264.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	219.85190		0.21985		235.68880	0.23569	219.852	12.54	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	454.16350		0.45416		472.17610	0.47218	454.163	14.95	0.00	0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	368.81910		0.36882		385.47470	0.38547	368.819	15.57	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.56030		19.56030		19.55600	19.55600		13.74	0.00	0	35.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09914		0.09914		0.09944	0.09944		11.08	0.00	0	11,732.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10088		0.10088		0.10118	0.10118		13.03	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10261		0.10261		0.10292	0.10292		14.42	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.50140		13.50140		13.45310	13.45310		11.65	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	3.41940		0.00342		4.02140	0.00402	3.419	14.81	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.52840		13.52840		13.47890	13.47890		12.05	0.00	220	158,257.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	1.43950		0.00144		2.24460	0.00224	1.439	14.92	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	6.63120		0.00663		10.17080	0.01017	6.631	13.35	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	123.49050		0.12349		153.29640	0.15330	123.490	12.13	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	93.17880		0.09318		88.81930	0.08882	93.179	12.83	0.00	0	35,000.00

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	14.20	Call	27.13160	0.02713		28.37990	0.02838		27.132	13.99	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	1.19960	0.00120		1.52730	0.00153		1.200	17.85	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.76580	13.76580		13.71610	13.71610			12.83	0.00	148	24,039.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	64.90040	0.06490		76.00120	0.07600		64.900	12.58	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	93.91590	0.09392		109.46360	0.10946		93.916	12.35	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	853.82360	0.85382		824.41490	0.82441		853.824	12.21	0.00	0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	133.83900	0.13384		135.91810	0.13592		133.839	15.55	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.99910	13.99910		13.94990	13.94990			13.28	0.00	0	10,535.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	159.29360	0.15929		179.86840	0.17987		159.294	12.13	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	504.71700	0.50472		547.53850	0.54754		504.717	13.10	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	130.80950	0.13081		132.75770	0.13276		130.810	18.68	0.00	0	6,682.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.26280	14.26280		14.21350	14.21350			13.60	0.00	0	3,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.80820	14.80820		14.75170	14.75170			14.01	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
AL37	On 06/08/2015	Index Future			462.96200	462.96200		461.79100	461.79100				0.00	0	124.00
AL37	On 05/11/2015	Index Future			470.64800	470.64800		469.45700	469.45700				0.00	0	0.00
AL7T	On 06/08/2015	Index Future			548.99300	548.99300		546.64100	546.64100				0.00	0	3.00
AL7T	On 05/11/2015	Index Future			558.10800	558.10800		555.71600	555.71600				0.00	0	0.00
ALBI	On 06/08/2015	Index Future			501.16000	501.16000		498.89800	498.89800				0.00	0	510.00
ALBI	On 05/11/2015	Index Future			509.48000	509.48000		507.18000	507.18000				0.00	0	103.00
ALBI	On 04/02/2016	Index Future			518.16800	518.16800		515.83000	515.83000				0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.51130	9.51130		9.56910	9.56910			10.43	0.00	500	13,782.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.48000	0.00048		0.43670	0.00044		0.480	16.78	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	1.35610	0.00136		1.34060	0.00134		1.356	14.88	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	4.99480	0.00499		4.81630	0.00482		4.995	11.52	0.00	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	374.62390	0.37462		430.90920	0.43091		374.624	10.91	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	115.23990	0.11524		153.38740	0.15339		115.240	10.43	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	57.23110	0.05723		82.62200	0.08262		57.231	10.71	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.61340	9.61340		9.67230	9.67230			12.12	0.00	112	1,477.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.71870	9.71870		9.77880	9.77880			13.32	0.00	0	41.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.83830	9.83830		9.89860	9.89860			13.11	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.84570	9.84570		9.90160	9.90160			11.37	0.00	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.99060	9.99060		10.04820	10.04820			11.40	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.91670	12.91670		12.95760	12.95760			12.28	0.00	0	7,258.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.17920	13.17920		13.22150	13.22150			13.58	0.00	112	1,607.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.90370	1.90370		1.90670	1.90670			12.29	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.92270	1.92270		1.92590	1.92590			13.12	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.81510	1.81510		1.80940	1.80940			12.39	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.84850	1.84850		1.84270	1.84270			11.86	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
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	127.29129		127.29129		127.28095	127.28095			0	0.00
EL28	On 05/11/2015	Bond Future	127.84450		127.84450		127.83382	127.83382			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	9.60888	85.11394		9.67159	84.65616				0	6,396.00
ES33	On 05/11/2015	Bond Future	9.68785	82.72557		9.75254	82.26011				0	0.00
ES33	On 04/02/2016	Bond Future	9.76718	84.13748		9.83392	83.66423				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	497.27900		497.27900		495.18500	495.18500			0	452.00
GOVI	On 05/11/2015	GOVI	505.53400		505.53400		503.40500	503.40500			0	27.00
GOVI	On 04/02/2016	GOVI	514.15500		514.15500		511.99100	511.99100			0	0.00
I2025	On 06/08/2015	Bond Future	122.80519		122.80519		122.79693	122.79693			0	16.00
I2025	On 05/11/2015	Bond Future	124.82387		124.82387		124.81518	124.81518			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	129.76968		129.76968		131.06229	131.06229			0	3,345.00
I2038	On 05/11/2015	Bond Future	131.90298		131.90298		133.21636	133.21636			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	131.23060		131.23060		132.69489	132.69489			0	6,022.00
I2046	On 05/11/2015	Bond Future	131.98928		131.98928		133.47739	133.47739			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	141.93108		141.93108		141.92026	141.92026			0	3,773.00
I2050	On 05/11/2015	Bond Future	144.26408		144.26408		144.25248	144.25248			0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00

Contract Details		Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IGOV	On 06/08/2015			Index Future	233.68200	233.68200		234.05500	234.05500			0.00	0	1,080.00
IGOV	On 05/11/2015			Index Future	237.56200	237.56200		237.94000	237.94000			0.00	0	17.00
IGOV	On 04/02/2016			Index Future	241.61300	241.61300		241.99900	241.99900			0.00	0	0.00
ILBI	On 06/08/2015			Index Future	633.44200	633.44200		634.42000	634.42000			0.00	0	159.00
ILBI	On 05/11/2015			Index Future	643.93600	643.93600		644.93300	644.93300			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015			Jibar Tradeable Future	6.16000	93.84000		6.16000	93.84000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	6.24000	93.76000		6.24000	93.76000			0.00	0	7,500.00
JIBAR FUTURE	On 15/07/2015			Jibar Tradeable Future	6.28000	93.72000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015			Jibar Tradeable Future	6.41000	93.59000		6.41000	93.59000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015			Jibar Tradeable Future	6.45000	93.55000		6.45000	93.55000			0.00	0	0.00
JIBAR FUTURE	On 21/10/2015			Jibar Tradeable Future	6.59000	93.41000		6.59000	93.41000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015			Jibar Tradeable Future	6.77000	93.23000		6.77000	93.23000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016			Jibar Tradeable Future	7.00000	93.00000		7.00000	93.00000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016			Jibar Tradeable Future	7.20000	92.80000		7.20000	92.80000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016			Jibar Tradeable Future	7.40000	92.60000		7.40000	92.60000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016			Jibar Tradeable Future	7.54000	92.46000		7.54000	92.46000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017			Jibar Tradeable Future	7.68000	92.32000		7.68000	92.32000			0.00	0	0.00
KES / R	On 12/06/2015			Foreign Exchange Future	0.12280	0.12280		0.12280	0.12280			0.00	0	10.00
KES / R	On 14/09/2015			Foreign Exchange Future	0.12230	0.12230		0.12240	0.12240			0.00	0	0.00
KES / R	On 11/12/2015			Foreign Exchange Future	0.12200	0.12200		0.12210	0.12210			0.00	0	1,870.00
NGN / R	On 12/06/2015			Foreign Exchange Future	0.05900	0.05900		0.05920	0.05920			0.00	0	37,800.00
NGN / R	On 14/09/2015			Foreign Exchange Future	0.05650	0.05650		0.05660	0.05660			0.00	0	12,000.00
NGN / R	On 11/12/2015			Foreign Exchange Future	0.05530	0.05530		0.05530	0.05530			0.00	0	112,080.00
NZ\$ / R	On 12/06/2015			Foreign Exchange Future	8.83530	8.83530		8.88670	8.88670		9.98	0.00	0	0.00
NZ\$ / R	On 14/09/2015			Foreign Exchange Future	8.89620	8.89620		8.94800	8.94800		10.44	0.00	0	500.00
NZ\$ / R	On 11/12/2015			Foreign Exchange Future	8.96710	8.96710		9.01910	9.01910		11.62	0.00	0	0.00
QUANTO € / \$	On 12/06/2015			Foreign Exchange Future	1.14400	1.14400		1.13760	1.13760			0.00	0	1,095.00
QUANTO € / \$	On 14/09/2015			Foreign Exchange Future	1.14560	1.14560		1.13910	1.13910			0.00	0	25,043.00
QUANTO € / \$	On 11/12/2015			Foreign Exchange Future	1.14720	1.14720		1.14080	1.14080			0.00	0	0.00
R186	On 06/08/2015			Bond Future	8.01304	119.79201		8.08092	119.23263		9.51	0.00	10	40,763.00
R186	On 06/08/2015	7.65	Call	Bond Future	954.81000	0.95481		811.34000	0.81134	954.810	9.29	0.00	0	75.00
R186	On 06/08/2015	7.75	Call	Bond Future	1,221.87000	1.22187		1,048.47000	1.04847	1,221.870	9.33	0.00	0	1,000.00
R186	On 06/08/2015	8.05	Call	Bond Future	2,303.89000	2.30389		2,030.99000	2.03099	2,303.890	9.44	0.00	0	75.00
R186	On 06/08/2015	8.45	Put	Bond Future	837.81000	0.83781		997.79000	0.99779	837.810	9.63	0.00	0	4,229.00
R186	On 06/08/2015	8.46	Put	Bond Future	818.12000	0.81812		975.37000	0.97537	818.120	9.64	0.00	0	75.00
R186	On 06/08/2015	8.50	Put	Bond Future	743.11000	0.74311		889.70000	0.88970	743.110	9.66	0.00	0	5,229.00
R186	On 06/08/2015	8.55	Put	Bond Future	657.73000	0.65773		791.65000	0.79165	657.730	9.69	0.00	0	4,229.00
R186	On 06/08/2015	8.90	Put	Bond Future	261.29000	0.26129		326.64000	0.32664	261.290	9.92	0.00	0	5,350.00
R186	On 05/11/2015			Bond Future	8.05825	121.76163		8.12865	121.19289		9.39	0.00	0	500.00
R186	On 05/11/2015	8.22	Put	Bond Future	2,494.63000	2.49463		2,751.02000	2.75102	2,494.630	9.30	0.00	0	1,090.00
R186	On 05/11/2015	8.25	Put	Bond Future	2,392.63000	2.39263		2,642.12000	2.64212	2,392.630	9.31	0.00	0	8,690.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R186	On 05/11/2015	Bond Future	8.35	Put	2,074.71000		2.07471	2,301.57000	2.30157	2,074.710		9.34	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,790.06000		1.79006	1,995.09000	1.99509	1,790.060		9.37	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	9.00	Put	740.25000		0.74025	846.55000	0.84655	740.250		9.61	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.09962	118.54065		8.17262	117.96253			9.19	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.12652	120.69406		8.20199	120.10765			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			292.26077	292.26077		292.65940	292.65940				0.00	0	1,046.00
R197	On 05/11/2015	Bond Future			297.06431	297.06431		297.46890	297.46890				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			243.55021	243.55021		243.53259	243.53259				0.00	0	54,217.00
R202	On 05/11/2015	Bond Future			247.55295	247.55295		247.53465	247.53465				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			7.80640	103.15068		7.87473	102.76792			7.22	0.00	0	10,246.00
R2023	On 06/08/2015	Bond Future	9.07	Put	45.88000	0.04588		60.98000	0.06098	45.880		7.71	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			7.85589	100.92213		7.92734	100.53290			7.42	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			7.90331	102.64426		7.97811	102.24866			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			6.98618	105.77323		7.04847	105.65204			2.37	0.00	0	15,971.00
R203	On 06/08/2015	Bond Future	7.84	Put	52.19000	0.05219		65.49000	0.06549	52.190		2.46	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.02232	103.34562		7.09374	103.22223			2.07	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.04559	105.10927		7.12889	104.98405			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			8.44727	96.56058		8.52006	95.97733				0.00	1,123	9,690.00
R2030	On 05/11/2015	Bond Future			8.49567	98.14920		8.57073	97.55613				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			8.53879	100.46312		8.61141	99.83894				0.00	0	1,585.00
R2032	On 05/11/2015	Bond Future			8.58875	97.95915		8.66357	97.32450				0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.63589	99.63108		8.71294	98.98589				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			8.65360	98.78472		8.72103	98.14277				0.00	190	33,279.00
R2037	On 05/11/2015	Bond Future			8.70020	100.41007		8.76952	99.75728				0.00	0	0.00
R2037	On 04/02/2016	Bond Future			8.74537	97.86613		8.81662	97.20259				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			7.24759	103.32964		7.31851	103.11888			3.60	0.00	0	11,910.00
R204	On 06/08/2015	Bond Future	8.41	Put	24.78000	0.02478		33.75000	0.03375	24.780		3.83	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.29298	105.02850		7.37036	104.81410			3.42	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	
R204	On 04/02/2016	Bond Future			7.32917		102.78341		7.41403	102.56561		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
R2044	On 06/08/2015	Bond Future			8.71587		100.63674		8.78321	99.93425				0.00	0	10,733.00
R2044	On 05/11/2015	Bond Future			8.76053		102.29258		8.82968	101.57827				0.00	0	0.00
R2044	On 04/02/2016	Bond Future			8.80381		99.65561		8.87482	98.92937				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			8.70130		104.43926		8.76853	103.71610				0.00	0	35,237.00
R2048	On 05/11/2015	Bond Future			8.74703		101.72569		8.81607	100.99044				0.00	0	0.00
R2048	On 04/02/2016	Bond Future			8.79180		103.46157		8.86270	102.71408				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			7.47667		99.70246		7.54654	99.44500		4.78		0.00	0	34,046.00
R207	On 06/08/2015	Bond Future	7.46	Call	865.46000		0.86546		749.59000	0.74959	865.460	4.72		0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.52398		101.34220		7.59869	101.08031		4.58		0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,104.18000		1.10418		990.37000	0.99037	1,104.180	4.52		0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	1,223.33000		1.22333		1,101.44000	1.10144	1,223.330	4.53		0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.56693		99.42941		7.64707	99.16332		4.20		0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	953.15000		0.95315		854.45000	0.85445	953.150	4.10		0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	1,295.51000		1.29551		1,173.94000	1.17394	1,295.510	4.15		0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.58515		101.23562		7.67095	100.96649		4.20		0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,621.37000		1.62137		1,492.43000	1.49243	1,621.370	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			7.61200		98.56861		7.68095	98.26532		5.87		0.00	0	38,758.00
R208	On 06/08/2015	Bond Future	8.85	Put	34.79000		0.03479		46.65000	0.04665	34.790	6.20		0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.65996		96.78896		7.73279	96.48049		5.86		0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	424.45000		0.42445		489.20000	0.48920	424.450	6.01		0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.70263		98.44069		7.77964	98.12721		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			8.59734		79.77937		8.65942	79.29008		14.49		0.00	0	25,841.00
R209	On 06/08/2015	Bond Future	9.90	Put	97.12000		0.09712		122.19000	0.12219	97.120	15.28		0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.64189		77.94275		8.70563	77.44529		15.08		0.00	0	0.00
R209	On 04/02/2016	Bond Future			8.68379		79.27307		8.74921	78.76727		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R210	On 06/08/2015	Bond Future	181.78108		181.78108		181.76852	181.76852			0	1,184.00	
R210	On 05/11/2015	Bond Future	182.64957		182.64957		182.63632	182.63632			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	133.00962		133.00962		133.00360	133.00360			0	1,120.00	
R211	On 05/11/2015	Bond Future	135.19618		135.19618		135.18979	135.18979			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	140.20399		140.20399		140.19465	140.19465			117	1,113.00	
R212	On 05/11/2015	Bond Future	142.50880		142.50880		142.49905	142.49905			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	8.48635		90.42627		8.55891	89.86510		12.42	0	18,397.00	
R213	On 05/11/2015	Bond Future	8.53597		88.36833		8.61070	87.79774		12.90	0	0.00	
R213	On 04/02/2016	Bond Future	8.58451		89.87624		8.66149	89.29616		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	8.63488		81.03524		8.70203	80.47371		15.23	0	20,751.00	
R214	On 05/11/2015	Bond Future	8.67909		79.07618		8.74800	78.50523		15.84	0	0.00	
R214	On 04/02/2016	Bond Future	8.72224		80.42552		8.79296	79.84501		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	21,225.89000		21,225.89000		21,217.27000	21,217.27000			0	0.00	
TRY / R	On 12/06/2015	Foreign Exchange Future	4.56250		4.56250		4.52350	4.52350		11.93	0	0.00	
TRY / R	On 14/09/2015	Foreign Exchange Future	4.52080		4.52080		4.48130	4.48130		11.50	0	0.00	
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.61710		1.61710		1.61560	1.61560			0	16.00	
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.57320		1.57320		1.57210	1.57210			0	90.00	
Total for Derivatives :											0.00	72,995	4,049,168.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.93311			100.91499			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		101.16451			101.14410			0	0.00
AA05	On 22/03/2019	Spot Bond	8.77000		103.06532		8.70500	103.25199			5,000,000,000	5,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AA06	On 15/04/2021	Spot Bond	0.00000	100.73388			100.71257			0	0.00
AA07	On 15/04/2021	Spot Bond	9.01500	103.02986		9.08000	102.70881			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	108.15100		10.00000	108.12300			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	99.91234			99.89162			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	98.64827			98.62692			0	10,000,000.00
AB013	On 21/11/2018	Spot Bond	9.22500	97.24691		9.29000	97.03518			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000	9.43839		100.00000	9.41552			0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	100.00039		10.84000	99.97171			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000	10.84703		100.00000	10.82555			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.81006			100.78671			0	0.00
AB09	On 03/05/2017	Spot Bond	8.50500	103.60031		8.56000	103.47764			0	1,320,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	109.26300		10.00000	109.23500			0	0.00
ABCPi3	On 07/12/2023	Spot Bond	2.01000	281.12892		1.99000	281.44715			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.65701			101.63824			80,000,000	40,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.55847			101.53815			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.38527			101.36398			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.42000			101.39815			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	98.89292			98.87245			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.40028			100.38034			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.31746			100.29744			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000	100.12594			100.10311			5,000,000,000	5,000,000,000.00
ABFN14	On 14/05/2022	Spot Bond	0.00000	100.12901			100.10565			0	0.00
ABN05	On 18/04/2021	Spot Bond	1.75000	175.37391		1.73000	175.52036			0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	165.18180		2.76000	165.13580			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	2.17000		175.81691		2.17000	175.77079			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		185.40260		1.82000	185.35578			0	0.00
ABN33	On 29/01/2018	Spot Bond	7.90125		81.46372		7.95625	81.33482			0	0.00
ABN34	On 29/01/2018	Spot Bond	7.90125		81.46372		7.95625	81.33482			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		99.29000			99.27000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		101.26467			101.24315			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		98.44000			98.41000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		97.49000			97.46000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		96.99000			96.96000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		95.59000			95.55000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		95.89000			95.84000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.85081			100.83077			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.75376			100.73312			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		94.51000			94.46000			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		93.79000			93.74000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		93.51000			93.46000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		93.25000			93.19000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		101.07081			101.05069			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.83000		104.44383		6.87500	104.40972			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.74421			100.72194			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		91.51000			91.45000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		91.31000			91.25000			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN61	On 31/01/2025	Spot Bond	2.31000	112.51453		2.31000	112.48455			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.21000	165.27624		2.21000	165.23278			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.12000	223.55294		2.12000	223.49459			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	90.00000			89.92000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.35500	92.95142		9.42000	92.59520			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	102.04000			101.93000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	73.69000			71.66000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	102.12131			102.10126			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	97.58000			97.47000			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	110.30539		9.63000	110.27689			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000	101.17000			101.05000			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	9.36000	112.26933		9.42500	111.76363			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.72000	92.01249		8.78500	91.71413			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.71000			100.71000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	110.21000			110.21000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ABN87	On 21/12/2026	Spot Bond	9.45500	111.57257	9.52000	111.07106					0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	91.68000		91.62000					0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	101.53532		101.51359					0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.43612		100.41411					0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.05500	106.22813	8.11000	106.06475					0.00	600,000	1,628,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.72500	104.23214	8.79000	103.90785					0.00	0	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	8.98000	101.25324	9.04500	100.97097					0.00	0	0.00
ABS13	On 14/05/2022	Spot Bond	9.42500	101.41255	9.49000	101.05796					0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.79000	101.46549	8.85500	101.18572					0.00	900,000	3,110,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.55500	96.49769	9.62000	96.04652					0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.43500	103.13330	7.48000	103.07677					0.00	40,000,000	20,000,000.00
ABSI2	On 07/12/2023	Spot Bond	1.82000	284.86717	1.80000	285.19220					0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.09000	131.58517	1.09000	131.55450					0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.82000	135.81719	1.82000	135.78283					0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00642	100.00000	0.00640					0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	92.28386	100.00000	92.05712					0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.99000	103.08738	11.03500	103.04282					0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	99.99984		99.97380					0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	9.95968	100.00000	9.93555					0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	99.99982		99.97312					0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	99.99961		99.96346					0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	59.36432	100.00000	59.22051					0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	99.99985		99.97448					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
ACL047	On 22/10/2018	Spot Bond	11.00000		69.94945		11.00000	69.92946			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		37.99317		100.00000	37.90113			0	0.00
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		101.45700			101.43334			0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		101.59455			101.56860			0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		101.39565			101.37302			0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		101.43711			101.41378			0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		101.45535			101.43171			0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		102.58795			102.56370			0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		102.58795			102.56370			0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		102.60251			102.57814			0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		102.60251			102.57814			0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		102.57338			102.54927			0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		96.00685			95.98819			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.26300		10.00000	109.23500			0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		101.21449			101.19260			0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		101.41227			101.38935			0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		101.45347			101.42986			0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		101.46999			101.44611			0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		101.43685			101.41352			0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		101.36251			101.34042			0	0.00
ACL104	On 20/12/2019	Spot Bond	9.19000		104.65386		9.25500	104.38296			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL118		On 26/01/2021	Spot Bond	0.00000	100.50869			100.48481			0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.12188			101.09769			0	0.00
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	90.19112			90.17106			0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	181.51975			180.25191			0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	181.55067			180.28207			0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.39557			101.37293			0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.32715			102.30429			0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	101.75692			101.73485			0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.32577			102.30294			0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.56413			102.54013			0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	102.95706			102.93369			0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.26300		10.00000	109.23500			0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	101.67375			101.65048			0	4,518,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	102.38366			102.36342			0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	101.40056			101.37784			0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	102.28675			102.26564			0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.37093			101.34870			0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.31284			101.29158			0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.66754		10.23000	101.63998			0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	101.28285			101.26209			0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	117.38640			117.73490			0	0.00
ACL167		On 20/06/2019	Spot Bond	9.30000	105.71731		9.36500	105.47192			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL168	On 20/06/2017	Spot Bond		0.00000	101.36588			101.34373			0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	117.68068		1.75000	117.65116			0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	101.26624			101.24575			0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	101.33547			101.31323			0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	101.37665			101.35370			0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	101.29429			101.27273			0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	101.40165			101.38151			0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	101.13660			101.11294			160,000,000	80,000,000.00
ACL182	On 20/06/2017	Spot Bond		0.00000	102.74712			102.72668			0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	101.27946			101.25815			0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	102.24121			102.21960			0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	101.36842			101.34560			0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	101.33677			101.31511			0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	101.40709			101.38426			0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	101.42864			101.40545			0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	101.43807			101.41924			0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	101.65175			101.63273			0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	101.43370			101.41042			0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	101.43370			101.41042			0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	101.50826			101.48310			0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	101.34371			101.32133			0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	101.51513			101.49050			0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	103.10679			103.08401			0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	101.50826			101.48310			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL200	On 21/11/2016	Spot Bond	0.00000		98.14578			98.12637			0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000		101.46189			101.43815			0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000		101.44247			101.41843			0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000		132.38890			131.48942			0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000		133.33642			132.43034			0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000		101.26133			101.24032			0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		101.24979			101.22898			0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		99.99990			99.98191			0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000		101.28110			101.25977			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		100.36817			100.34657			400,000,000	400,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000		101.33547			101.31323			0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		101.26297			101.24194			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		101.26133			101.24032			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		101.38066			101.35827			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000		100.20584			100.18138			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		101.68119			101.65762			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.46225			100.43811			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.44905			100.42559			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		99.84255			99.81957			0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		103.49573			103.47564			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		32.92734	100.00000		32.84757			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		14.91638	100.00000		14.88024			0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		99.97953			99.95906			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
AHF1B1	On 21/11/2014	Spot Bond	0.00000		99.97747						0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		99.97610						0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.63169			100.61010			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.69253			100.66890			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.77353			100.74718			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.60189			100.58158			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.84000		99.46750		7.89500	99.39929			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.77050			100.74449			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.89361			100.86343			0.00	0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		39.36628		100.00000	39.23270			0.00	0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		10.12898		100.00000	10.09462			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.82000		100.75318		8.88500	100.52351			0.00	0	3,390,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.45500		112.86265		9.52000	112.44893			0.00	160,000,000	80,000,000.00
AIR03	On 09/03/2016	Spot Bond	7.30500		104.83059		7.35000	104.77459			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.09500		100.71589		9.16000	100.29528			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.22371		100.00000	12.19666			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.83000		101.07797		9.90000	100.50439			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.46000		169.11949		2.46000	169.07387			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.60429			101.58261			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		101.44889			101.42978			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		95.80052		100.00000	95.54974			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		101.18469			101.16334			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		101.27429			101.25130			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN004	On 22/03/2016	Spot Bond	0.00000		101.20726			101.18805			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		99.77202			99.74360			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		101.17933			101.15970			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		101.31283			101.29157			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		101.50904			101.48075			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.84150			101.82447			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		93.60000			93.51000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		101.58527			101.56828			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		112.54625			112.43845			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.37000		242.99345		2.37000	242.92840			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		112.61932			112.46101			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		109.52078			110.44551			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		99.97169			99.94920			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		108.50098			108.41329			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		111.28182			111.20280			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		100.19671			100.17481			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.38500		215.44258		2.38500	215.38479			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	101.38389			101.36407			0	0.00
ASN048	On 12/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN051	On 19/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN052	On 24/09/2016	Spot Bond		0.00000	101.16530			101.14510			0	0.00
ASN054	On 13/10/2016	Spot Bond		0.00000	100.75873			100.73797			0	0.00
ASN057	On 16/04/2018	Spot Bond		0.00000	100.72726			100.70550			0	0.00
ASN058	On 22/04/2020	Spot Bond		0.00000	100.64445			100.62087			0	0.00
ASN059	On 28/04/2020	Spot Bond		0.00000	100.50333			100.47962			0	0.00
ASN060	On 02/05/2018	Spot Bond		0.00000	93.31763			93.36903			0	0.00
ASN061	On 30/04/2020	Spot Bond		0.00000	100.44944			100.42603			0	0.00
ASN062	On 14/05/2018	Spot Bond		0.00000	98.40469			98.40323			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		36.80792	100.00000		36.72602			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		18.37711	100.00000		18.33259			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		18.48310	100.00000		18.43832			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		18.00616	100.00000		17.96254			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		31.97685	100.00000		31.87360			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		43.79605	100.00000		43.68996			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		18.09180	100.00000		18.04798			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		30.21321	100.00000		30.12906			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		42.24175	100.00000		42.12408			0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	101.37774			101.35804			0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	101.16237			101.14302			0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	101.06868			101.04768			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond	8.87000	103.94745	8.93500	103.73403					0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.30735		101.28648					0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.56550		100.54480					0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	101.68154		101.66081					0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	101.85315		101.83168					0	0.00
BAW19	On 05/12/2020	Spot Bond	9.29500	105.47918	9.36000	105.17449					0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.82000	103.23103	6.86500	103.19535					1,251,400,000	625,700,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	55.78829	100.00000	55.65166					0	0.00
BAW21	On 24/03/2022	Spot Bond	9.54500	100.18093	9.61000	99.83722					0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	103.50170		103.47983					0	0.00
BAW8	On 02/10/2017	Spot Bond	8.65500	103.98325	8.71000	103.84147					0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.90442	102.49133	10.92741	102.32906					0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.89005	101.68160	10.89765	101.53048					0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.92089	101.68127	10.92785	101.52960					0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	101.49108		101.46127					0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.95274	101.67044	10.96069	101.51758					0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.81679	101.51926	11.90522	101.15971					0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.52495		101.49445					0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.52495		101.49445					0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.52502		101.49452					0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.15442	101.42702	11.17741	101.26307					0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.07604	101.75304	11.09190	101.59370					0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.89005	101.68160	10.89765	101.53048					0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA15	On 30/06/2016	Spot Bond	11.02925	101.86666		11.06072	101.69580			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.23851	101.51438		10.27646	101.34631			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.45051			101.42152			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.42752			101.28252			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.42752			101.28252			0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.99797			99.99797			0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642	103.36265		8.43642	103.36265			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.43000	100.88345		11.48500	100.75055			0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	101.02311			101.02311			0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.35500	99.08251		11.41000	98.94093			0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.99797			99.99797			0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.32198			101.29560			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.26813		9.28000	101.24262			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.40745			101.37882			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.17000	101.53280		11.23500	101.36047			0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.36728			101.33949			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.40075			101.37227			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.40075			101.37227			0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.89645			99.89645			0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.35120			101.32374			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.42313			101.39468			0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.99797			99.99797			0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.42313			101.39468			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.35388			101.32636			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA44	On 31/03/2017	Spot Bond	0.00000		101.37611			101.34863			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		101.42323			101.39478			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		101.11873			101.09647			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000		101.16605			101.14238			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.90442		102.88939		13.92741	102.68568			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.22023		102.28103		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		101.83421			101.79678			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		101.83421			101.79678			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		101.83421			101.79678			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		101.90062			101.86181			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		101.60120			101.56859			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		32.61396		100.00000	32.55209			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.12791		100.00000	21.07617			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.22878		100.00000	19.18168			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.86962		100.00000	11.84055			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.88259		100.00000	11.85381			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.35093		100.00000	14.31578			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.43483		100.00000	12.40438			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.57352			100.55324			480,000,000	240,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.79963			100.78099			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.84627			100.82654			1,800,000,000	900,000,000.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.62877			100.60947			120,000,000	60,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.95537	100.00000	8.93367				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.95537	100.00000	8.93367				0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		99.72678	100.00000	99.45504				0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		95.80052	100.00000	95.54974				0.00	2,400,000,000	600,000,000.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		85.08159	100.00000	84.88372				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.72000		183.34711	1.70000	183.42577				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.97500		163.20697	8.04000	161.85775				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.97500		163.53466	8.04000	162.19578				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.36000		98.82425	8.42500	98.30280				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.77000		99.38824	7.83500	99.20556				0.00	100,000,000	50,800,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.27415		101.25422				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.60882		100.58733				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.17713		101.15642				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.65975		100.63648				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.69888		100.67425				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.80798		100.77955				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		35.18304	100.00000	35.09687				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.42247		100.40042				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.43054		100.40809				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.43324		100.41064				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.46551		100.44129				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.50847		100.48209				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
BG32DU	On 30/10/2016	Spot Bond	100.00000		34.41508	100.00000	34.33080		0.00		0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		34.41508	100.00000	34.33080		0.00		0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		101.39791		101.37680		0.00		0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		101.42448		101.40294		0.00		0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.15500		102.62925	8.21000	102.51477		0.00		0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.50414		101.48137		0.00		0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.64559		101.62061		0.00		0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		24.61231	100.00000	24.55268		0.00		0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		24.61231	100.00000	24.55268		0.00		0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		101.09842		101.07429		0.00		0	0.00
BGL02	On 19/11/2024	Spot Bond	10.94000		99.66336	11.00500	99.40913		0.00		0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.38562		100.35968		0.00		0	10,000,000.00
BGL04	On 05/02/2025	Spot Bond	10.83000		100.04627	10.89500	99.78650		0.00		0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		102.17973		102.15877		0.00		0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		71.84180	100.00000	71.70550		0.00		0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		99.79287		99.77344		0.00		0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.69171		100.67147		0.00		0	0.00
BID06	On 30/06/2019	Spot Bond	8.48000		104.69350	8.54500	104.44614		0.00		0	2,261,200,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		99.02340		99.00596		0.00		0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.63919		100.62069		0.00		0	80,000,000.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		99.79046		99.80792		0.00		0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		99.98320		99.96631		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
BLG1A6	On 21/11/2032	Spot Bond	0.00000	99.98009			99.96039			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	99.98166			99.96333			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	99.98076			99.96152			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	99.97912			99.95824			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	99.97227			99.94455			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	99.96150			99.92470			0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000	101.25770			101.23973			0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	94.09539		100.00000	93.85777			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.53394			100.50893			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.54886			100.52317			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	97.07550			97.05639			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	96.45044			96.43156			0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	99.72678		100.00000	100.00000			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	98.94402			98.92549			0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	99.98256			99.96511			0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000	99.61572			99.59825			0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	99.91291			99.89549			0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000	99.86044			99.84300			0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000	99.59808			99.58060			0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000	99.15900			99.14148			0	0.00
BTC037	On 06/07/2015	Spot Bond	0.00000	99.17700			99.15949			0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000	99.01938			99.00187			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000	98.91402			98.89650			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BTC040		On 27/07/2015	Spot Bond	0.00000	98.81093			98.79344			0	0.00
BTC041		On 28/07/2015	Spot Bond	0.00000	98.80147			98.78410			0	0.00
BTC042		On 04/06/2015	Spot Bond	0.00000	99.75576			99.77321			0	0.00
BTC043		On 04/08/2015	Spot Bond	0.00000	99.75399			99.77156			0	0.00
BTC044		On 09/06/2015	Spot Bond	0.00000	98.85213			98.79474			0	0.00
BTC045		On 13/08/2015	Spot Bond	100.00000	81.11111		100.00000	100.00000			0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	40.65231		100.00000	40.55275			0	0.00
BWZ18B		On 27/03/2018	Spot Bond	0.00000	101.18525			101.16341			0	0.00
BWZ20A		On 27/03/2020	Spot Bond	0.00000	101.22916			101.20649			0	0.00
BWZJ17		On 17/03/2017	Spot Bond	0.00000	101.33370			101.31252			0	0.00
BWZJ18		On 19/11/2018	Spot Bond	0.00000	100.01977			99.99976			0	0.00
BYA49U		On 30/06/2018	Spot Bond	100.00000	16.02269		100.00000	15.96009			0	0.00
CBL08		On 02/11/2016	Spot Bond	9.35500	106.97748		9.41000	106.87450			0	0.00
CBL09		On 29/01/2017	Spot Bond	0.00000	104.94520			104.91932			0	0.00
CBL11		On 06/05/2016	Spot Bond	8.40500	102.30872		8.46000	102.23510			0	6,448,800,000.00
CBL12		On 06/09/2018	Spot Bond	12.37000	99.49266		12.43500	99.29143			0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	97.53464			97.50369			0	0.00
CBL14		On 01/02/2019	Spot Bond	12.67000	100.17313		12.73500	99.95547			0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CBL16		On 18/05/2017	Spot Bond	8.80500	101.18902		8.86000	101.06589			76,400,000	1,576,400,000.00
CBL17		On 23/08/2019	Spot Bond	0.00000	96.56844			96.54059			0	0.00
CBL18		On 23/08/2019	Spot Bond	12.67000	97.40528		12.73500	97.17004			0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.65660			100.63536			200,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond	0.00000		95.44310			95.41497			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.11080			100.08790			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.34500		93.29330	10.41000		93.03152			0	0.00
CBL23	On 18/05/2018	Spot Bond	100.00000		17.93998	100.00000		100.00000			04,172,000,000	50,000,000,000.00
CCT01	On 23/06/2023	Spot Bond	9.88000		119.83988		9.94500	119.41779			0	0.00
CCT02	On 12/06/2024	Spot Bond	9.88000		115.29124		9.94500	114.85198			0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.80500		110.39238		9.87000	109.93758			100,000,000	200,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		102.25664			102.22527			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.55500		102.09364		11.61000	102.01843			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		101.57325			101.54412			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		101.96607			101.93566			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.26310		10.00000	109.23460			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		101.19244			101.16439			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		101.51670			101.49077			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.70348			100.67574			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		9.09107	100.00000		9.06238			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		101.23072			101.18604			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		101.92417			101.89998			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		101.22038			101.19606			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		101.26750			101.24221			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		101.32180			101.29541			0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000	0.00000	0.00000	100.00000		0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000	0.00000	0.00000	100.00000		0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000	0.00000	0.00000	100.00000		0.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		99.99964			99.96444			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		99.99965			99.96482			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		99.99960			99.96281			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		101.39568			101.37304			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.83043			101.81095			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.85971		10.11000	103.83141			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.91654			100.89520			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.83545		2.76000	121.80149			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		121.76529		3.14000	121.73016			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.79537		8.25000	101.77301			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.52000		125.40742		2.52000	125.37343			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		121.18991		2.40000	121.15745			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.94877			101.91691			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.37500		100.94445		8.42000	100.86291			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.64276			100.62107			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.65991			100.63737			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.42500		100.98482		8.47000	100.90280			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.42500		100.98482		8.47000	100.90280			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.47500		104.14710		8.52000	104.05881			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		101.42885			101.40566			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	0.00000		101.57139			101.54583			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.26300	10.00000	109.23500				0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.26300	10.00000	109.23500				0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.12617			100.02028			0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		99.89665			99.87557			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		102.16886	9.35000	102.14307				0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		102.16886	9.35000	102.14307				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		101.96883			101.94818			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		101.64322			101.62216			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		102.05472			102.03418			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		102.05472			102.03418			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		102.05472			102.03418			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		101.56503			101.54372			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.10000		103.17331	9.16500	102.93887				0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		101.14442			101.12375			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		101.61953			101.59316			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		101.62441			101.60287			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		101.61633			101.59492			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		101.67939			101.65809			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		99.96104			99.94133			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		99.88285			99.85901			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		101.82850			101.80742			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond		0.00000	102.05523			102.03423			0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	102.42337			102.40253			0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	101.23758			101.21824			0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	101.13711			101.11759			0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	101.27781			101.25653			0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.52077			100.49743			0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.16240			102.13065			0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	101.56011			101.53553			0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	101.37140			101.34662			0	1,700,000,000.00
CLN292	On 26/06/2017	Spot Bond		0.00000	103.36134			103.33898			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.26300		10.00000	109.23500			0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	101.10132			101.07659			0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	101.35648			101.33197			0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	101.16105			101.13620			0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	101.52334			101.49858			0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	101.12568			101.10094			0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	101.25829			101.23369			0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	101.24413			101.21935			0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	137.91169			140.22886			0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	102.64508			102.62151			0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	138.42318			140.62445			0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	137.29562			139.62314			0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	137.99045			140.25174			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN310	On 20/03/2018	Spot Bond	0.00000		134.20170			136.48528			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		134.42446			136.63640			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.14243			100.11866			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.63500		94.59684	10.70000		94.25312			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.15500		96.04155	11.22000		95.69244			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		101.18933			101.16566			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		101.52799			101.50250			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.13927			100.11603			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.56846			100.54641			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.47851			100.45438			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		100.46940	8.80500		100.44587			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		101.34371			101.32133			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		102.51367			102.49096			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		130.52148			132.60386			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		101.42931			101.40549			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		101.52471			101.49926			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		101.46207			101.43833			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		102.02499			101.99185			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		81.42728			81.36932			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		101.59467			101.56872			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		101.18933			101.16566			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		118.93483			120.98093			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		118.98334			121.01384			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.49138			100.46885			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
CLN340	On 20/12/2018	Spot Bond	0.00000		101.76602			101.73649			0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		101.19618			101.17237			0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		102.01259			101.97966			0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		101.66068			101.63362			0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		101.27955			101.25884			0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		101.47866			101.45400			0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.48670			100.46439			0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.19752			100.17401			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		101.16191			101.13878			0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.47071			100.44849			0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		99.83963			99.81901			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		100.44155			100.41927			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.56500			100.54307			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		101.22505			101.20466			0	0.00
CLN362	On 20/03/2024	Spot Bond	9.81500		105.99738		9.88000	105.58156			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		101.35498			101.33301			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.36336			100.33717			0	0.00
CLN365	On 20/03/2024	Spot Bond	11.95500		107.60990		12.02000	107.21451			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.37808			100.35083			0	0.00
CLN367	On 06/08/2023	Spot Bond	11.98500		107.34947		12.05000	106.97292			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		108.84975		10.02000	108.82035			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.37808			100.35083			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN370	On 26/07/2022	Spot Bond	0.00000		100.50670			100.48347			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		103.95897			103.93124			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		101.33422			101.31260			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		101.36241			101.34032			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		101.36256			101.34047			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		101.24002			101.21532			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.34500		103.97763	9.41000		103.66048			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		101.47098			101.44172			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		101.48360			101.45885			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		101.60572	10.57000		101.57728			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		101.79084	11.00000		101.76123			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.59320			100.57225			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		101.52799			101.50315			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.59151			100.56983			0	0.00
CLN384	On 20/09/2024	Spot Bond	11.74500		103.57524	11.81000		103.17700			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		101.65282			101.62522			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		101.36230			101.34021			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.55429			100.52833			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		101.45370			101.43010			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		101.03640			101.01535			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		101.25466			101.23436			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		101.27781			101.25653			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		91.45668			91.23214			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN394	On 20/09/2022	Spot Bond	0.00000		101.35195			101.32942			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		101.57075			101.54946			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		101.49123			101.46675			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000		101.53190			101.50072			0	244,500,000.00
CLN398	On 14/11/2022	Spot Bond	0.00000		100.13422			100.11182			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000		100.13343			100.11117			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000		100.64335			100.62098			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000		100.50010			100.47491			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000		100.45419			100.43234			0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.69298	7.01000	41.68524				0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		171.28899			169.13180			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	8.36000		148.16524	8.42500	147.70901				0	0.00
CLN88	On 28/04/2028	Spot Bond	7.97500		163.20697	8.04000	161.85775				0	0.00
CLN89	On 02/03/2028	Spot Bond	7.97500		163.53466	8.04000	162.19578				0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		97.07072			97.05157			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		97.04567			97.02636			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.92832			100.90493			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.92832			100.90493			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		101.44540			101.42193			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		101.35256			101.33063			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		101.37085			101.34863			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.91379			100.89064			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.36842			101.34560			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.56846			100.54641			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.24649			101.22573			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	101.32937			101.30784			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	101.32108			101.29968			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	101.32932			101.30778			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000	100.60622			100.58359			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	99.86277			99.83946			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.84085			100.81647			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.55500	104.65560		8.60000	104.59570			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.48000	105.46665		8.53500	105.29643			0	2,830,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.98500	117.63395		10.05000	117.22139			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.28000	106.69291		7.32500	106.64730			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.55500	107.06095		9.62000	106.73836			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.59500	108.00635		9.66000	107.58294			0	0.00
COT01	On 03/04/2023	Spot Bond	9.96500	96.55941		10.03000	96.19592			0	2,500,000,000.00
COT02	On 03/04/2028	Spot Bond	10.70500	97.79955		10.77000	97.33574			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.70500	95.65833		10.77000	95.20932			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	99.83816			99.81738			41,000,000	20,500,000.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.43487			100.41421			100,000,000	50,000,000.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	10.77198		100.00000	10.74588			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	99.90413			99.88452			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	101.22505			101.20419			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	99.85111			99.82988			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPL025	On 28/05/2015	Spot Bond	0.00000		101.58548			101.56786			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		101.75068			101.73123			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		100.53038			100.51074			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.83024	100.00000		10.80400			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		13.09360	100.00000		13.06188			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.32000		102.51025		11.38500	102.14795			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		15.42745	100.00000		15.39007			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.53069	100.00000		6.51487			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		16.22226	100.00000		16.18295			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.45689			100.43696			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.93000		98.69455		7.98500	98.55900			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.98076			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		99.91090			99.89264			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		101.50611			101.48699			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		84.04282	100.00000		83.85481			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		101.51081			101.49001			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.92594			100.90321			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		102.07612			102.05635			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.33347			100.31148			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		101.76274			101.73326			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.89462			100.85984			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		101.53292			101.50734			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		54.83453			54.78682			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DRD04	On 03/07/2015	Spot Bond	0.00000		101.31381			101.28327			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.54500		106.04601		8.61000	105.71442			0	0.00
DV21	On 15/06/2016	Spot Bond	7.22500		106.83014		7.27000	106.76106			0	0.00
DV22	On 07/02/2020	Spot Bond	8.38000		106.73921		8.44500	106.45971			2,200,000	1,350,000,000.00
DV23	On 27/02/2023	Spot Bond	9.22500		106.47092		9.29000	106.08016			300,000	1,050,000,000.00
DV24	On 18/02/2024	Spot Bond	9.22500		105.15926		9.29000	104.74235			0	0.00
DV29	On 18/02/2029	Spot Bond	9.38000		108.00926		9.45000	107.42806			0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		101.05780			101.03930			0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.94699			100.92859			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		101.21422			101.19525			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.98084			0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		101.27140			101.25269			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		101.29016			101.27116			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.11641			100.09925			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.77643			100.75720			8,000,000,000	4,000,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.63465			100.61461			0	0.00
E170	On 01/08/2020	Spot Bond	7.92500		127.38911		7.99000	127.04995			0	2,225,009,500.00
EDC01	On 04/04/2016	Spot Bond	0.00000		95.42724			95.37628			0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EL037	On 31/01/2037	Spot Bond	2.14500		102.70157		2.09000	103.64232			0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		135.26913		1.20000	135.23723			0	7,550,000,000.00
EL28	On 02/05/2028	Spot Bond	1.91000		125.52151		1.91000	125.48956			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	1.89000	113.72695		1.89000	113.69805			0	0.00
EL30	On 29/07/2030	Spot Bond	1.87000	115.02120		1.87000	114.99193			0	0.00
EL31	On 02/06/2031	Spot Bond	1.97000	106.47098		1.97000	106.44363			0	0.00
EL36	On 31/01/2036	Spot Bond	2.12500	102.97263		2.07000	103.88093			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.39500	107.93920		9.46000	107.64198			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.29500	108.29806		9.36000	107.97341			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.75500	102.16303		9.82000	101.75062			0	1,000,000.00
EMM04	On 16/05/2028	Spot Bond	10.01500	96.28126		10.08500	95.95333			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.15500	103.29950		10.22500	102.94353			0	4,002,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.03724			100.01851			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	97.92742			97.90714			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	101.40967			101.38951			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.30022			100.27739			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.28887			100.26686			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.27398			100.25305			0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.53074			0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	101.54329			101.52534			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	101.68395			101.66437			88,000,000	44,000,000.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	99.90707			99.88803			0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	96.45306		100.00000	96.20447			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.85000	105.14724		10.89500	105.11088			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	102.31967			102.29366			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	99.52713			99.50081			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EQS06	On 09/04/2018	Spot Bond	0.00000	99.78081			99.75615			0	0.00
EQS07	On 09/04/2018	Spot Bond	9.75000	98.25214		9.81500	98.06897			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	97.84375			97.82017			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	99.08460			99.05651			0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.03996			100.01995			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	100.04257			100.02122			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.26300		10.00000	109.23500			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.03944			100.01971			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.04102			100.02050			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.03912			100.01955			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.04044			100.02022			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.03640			100.01828			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.03587			100.01802			0	0.00
ES15	On 30/08/2015	Spot Bond	6.65000	101.97985		6.65000	101.96161			0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.78500	104.50551		7.85000	104.31294			81,511,600	3,873,914,400.00
ES23	On 25/01/2023	Spot Bond	8.46500	111.69511		8.53000	111.28874			13,792,500	51,211,033,500.00
ES26	On 02/04/2026	Spot Bond	8.79000	94.51768		8.85500	94.06705			3,110,667,300	13,211,800,000.00
ES33	On 15/09/2033	Spot Bond	9.52500	83.93061		9.58500	83.46470			15,384,700	33,590,100,000.00
ES42	On 25/04/2042	Spot Bond	9.60000	90.02763		9.66500	89.44070			2,357,600	31,812,357,600.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.01964			99.99990			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	98.20776			98.18714			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	99.90092			99.88065			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.69467			100.67320			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		101.16973			101.14866			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		99.97999			99.96000			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		99.98212			99.96408			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		101.54229			101.52299			0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000		101.27742			101.25942			1,200,000,000	300,000,000.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		100.78192			100.76237			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		100.15847			100.13866			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.74074		100.00000	10.71471			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.45364		100.00000	10.42832			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.36239			101.34182			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.30306			100.27959			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.52166			101.49861			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.62779			101.60308			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.27000		101.18321		9.33500	100.96620			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		101.33482			101.31625			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		101.33475			101.31618			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.49523			100.47198			0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		103.78261			103.75958			0	35,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		101.81618			101.79334			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.84638			101.82315			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.04500		104.43464		10.11000	104.11832			0	3,200,000.00
FRB15	On 06/03/2025	Spot Bond	0.00000		101.98063			101.95425			0	40,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBC21	On 21/12/2018	Spot Bond	10.12000	110.46450		10.18500	110.23628			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	101.15554			101.13063			0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.82000	135.81719		1.82000	135.78283			0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.85000	284.27296		1.83000	284.59689			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.02500	115.34218		2.02500	115.31235			0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.19000	165.63719		2.19000	165.59371			0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.01000	227.02895		2.01000	226.97037			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.10000	104.35471		7.14500	104.31990			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.64500	65.93866		7.64700	65.91836			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41600	41.86414		9.41700	41.85255			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.66000	40.51566		9.66000	40.50419			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	102.19993			102.17104			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.61125			101.58502			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.39574			101.37310			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.53170			101.50680			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	101.50826			101.48310			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	101.43754			101.41357			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	101.63237			101.60511			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	101.48360			101.45885			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	101.57729			101.55096			0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	101.94290			101.91037			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.88562			101.85406			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	24.15138		100.09221	24.09282			0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.34700			101.32456			0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	111.15912			111.00884			0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.79322			101.76395			0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	102.77681			102.75687			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC150		On 20/09/2017	Spot Bond	0.00000	101.49845		101.47410			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000		98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	101.51506		101.49043			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.38407		101.36163			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.40957		101.38607			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.84468		101.81382			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.38488		101.36179			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	62.86210	13.22500	62.83988			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	101.30582		101.28407			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	101.30747		101.28569			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	101.92597		101.89449			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.36677		101.34399			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.25500	103.68182	3.25500	103.65152			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	101.42602		101.40225			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	101.42602		101.40225			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	101.97649		101.95292			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	101.18933		101.16566			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	99.38936		99.36603			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	101.34371		101.32133			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	101.31242		101.29055			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.35968		100.33375			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	101.53621		101.51057			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.19005		100.16890			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.35599		100.33034			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
FRC182	On 26/01/2021	Spot Bond		0.00000	100.54228			100.51741			0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	101.76274			101.73326			0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	101.39640			101.37313			0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	101.78336			101.75426			0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	101.29759			101.27597			0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	101.40957			101.38607			0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	101.40957			101.38607			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	101.30055			101.28095			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	101.00902			100.98807			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	101.06378			101.04168			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	101.07639			101.05683			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.26300		10.00000	109.23500			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.84607			100.82583			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	101.48853			101.46370			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.82924			100.80889			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.05831			101.03871			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.80700			100.78667			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.80916			100.78878			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.73925			100.71642			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.67236			100.65157			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.73925			100.71642			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.66968			100.64898			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.32082			100.29651			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC205	On 06/05/2017	Spot Bond	8.75000		100.32984		8.75000	100.30624			0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		101.38323			101.36018			0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.95849		100.00000	10.93195			0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		10.04598		100.00000	10.02164			0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		96.27954			96.25287			0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		11.73630		100.00000	11.70787			0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		99.20844			99.18464			0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		21.44085		100.00000	21.38833			0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.28909			100.26540			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		10.37146		100.00000	10.34633			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		20.66925		100.00000	20.61918			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.28905			100.26536			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		20.64244		100.00000	20.59243			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.28834			100.26471			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.27404			100.25151			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.35854			100.33487			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.33692			100.31461			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.63000		129.31294		2.63000	129.27737			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.18687			100.16454			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.18445			100.16240			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.18445			100.16240			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		99.99978			99.97910			0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		101.17602			101.15707			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		101.43343			101.41345			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC228	On 16/09/2016	Spot Bond	0.00000	101.31117			101.29137			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000	101.31370			101.28800			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000	101.04537			101.02073			0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000	100.87865			100.85747			0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.50338			101.47895			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.49513			101.47083			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	101.65404			101.63090			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.50643			100.48258			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.16000	125.24990		3.16000	125.21363			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.52164			101.49691			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.53656			101.51157			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.21000	124.87419		3.21000	124.83787			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.19000	125.02431		3.19000	124.98801			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.41000	128.75353		2.41000	128.71887			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.48000	137.67777		2.48000	137.64052			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.56682			100.54021			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.32933			101.30779			0	80,000,000.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.51174			101.48717			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	101.75687			101.72821			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	101.69396			101.66635			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.44742			101.42328			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.44577			101.42166			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	101.25625			101.23734			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	11.88033		100.00000	11.85155			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRD02U	On 01/06/2016	Spot Bond	100.00000		39.78501		100.00000	39.68863			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		91.04970		100.00000	90.82816			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		22.43368		100.00000	22.37933			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		32.85046		100.00000	32.74789			0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		9.95968		100.00000	9.93555			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.72220		100.00000	11.69349			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.31848			101.29225			60,000,000	19,120,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.58470			101.56483			0	30,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.91469			100.89588			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.27311			100.25289			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.95247			98.93398			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		99.15429			99.13585			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		102.08313			102.06034			0	0.00
FRS100	On 15/01/2024	Spot Bond	1.85800		111.18886		1.85800	111.16062			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.24500		115.78187		2.19000	116.87736			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.58745			100.56669			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.76303		10.38000	100.73466			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.76303		10.38000	100.73466			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		102.79591			102.76979			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.38500		112.97320		2.33000	114.03629			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.32000		217.39807		2.32000	217.34014			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.35500		113.56812		2.30000	114.63807			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS112	On 07/12/2033	Spot Bond	2.35000		216.49284		2.35000	216.43499			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.54724			100.52094			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.11000		114.49059		2.11000	114.46071			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.44500		111.79455		2.39000	112.84408			0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.98671			100.96852			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		52.08100			52.09400			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.25868			100.23884			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.55000		109.76729		2.49500	110.79353			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.47000		212.91788		2.47000	212.86029			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.52000		211.44975		2.52000	211.39228			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.04000		100.84726		2.04000	100.82114			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.55000		210.57487		2.55000	210.51744			0	0.00
FRS124	On 31/01/2038	Spot Bond	2.82500		104.66435		2.77000	105.63210			0	0.00
FRS126	On 31/03/2028	Spot Bond	2.82000		154.69023		2.82000	154.64701			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.27500		96.92048		3.22000	97.80004			0	0.00
FRS129	On 31/03/2028	Spot Bond	2.81000		154.85736		2.81000	154.81411			0	0.00
FRS130	On 11/08/2015	Spot Bond	0.00000		100.16767			100.14904			0	0.00
FRS131	On 31/03/2028	Spot Bond	2.87000		153.72585		2.87000	153.68169			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.06000		193.80794		3.06000	193.75449			0	0.00
FRS36	On 07/12/2023	Spot Bond	1.97000		281.91098		1.95000	282.23064			0	0.00
FRS37	On 07/12/2023	Spot Bond	1.86000		284.07521		1.84000	284.39879			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.58000		270.26477		2.56000	270.56342			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.29000		131.99879		2.29000	131.96370			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.47721			100.45477			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond	1.82000		131.66435		1.82000	131.63104			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.67872			100.65555			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.93950			100.91757			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.34983			100.32670			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.22500		113.55936		2.17000	114.80450			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		25.25639		104.97509	25.19250			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		29.39730		101.07593	29.32540			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		21.72361		100.44759	21.67077			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		27.71637		100.76967	27.64877			0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS81	On 30/10/2042	Spot Bond	1.84000		123.92142		1.84000	123.89006			0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS85	On 31/01/2025	Spot Bond	1.97000		115.89701		1.97000	115.86719			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.82913			98.82804			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.00000		115.59401		2.00000	115.56419			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.96128			101.93773			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.06000		354.95645		2.04000	355.35740			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.25323			100.23024			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.78133			101.76008			0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRX16	On 15/09/2016	Spot Bond	7.50500		102.02939		7.55000	101.95295			0	0.00
FRX17	On 15/09/2017	Spot Bond	8.01500		102.51406		8.03000	102.46071			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.22000		106.79757		8.27500	106.62946			0	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	8.82000	100.77496		8.88500	100.51397			900,000	760,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.16500	99.42368		9.61000	97.58527			0	0.00
FRX23	On 28/02/2023	Spot Bond	9.76500	90.87625		9.83000	90.52918			0	0.00
FRX24	On 10/12/2024	Spot Bond	9.79500	110.58249		9.86000	110.14121			0	0.00
FRX26	On 01/10/2026	Spot Bond	10.15500	96.89103		10.21000	96.51079			0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.47500	97.52786		10.53500	97.07438			0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.60000	93.93977		10.66000	93.48832			0	0.00
FRX45	On 14/04/2045	Spot Bond	10.03500	81.57771		10.10000	81.04979			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.18828			101.16908			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.20488			101.18541			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.24635			101.22619			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.31272			101.29146			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.36249			101.34040			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.57799			101.55232			0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	99.99998			99.98286			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	99.99984			99.98191			0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	99.84845			99.83028			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	99.99980			99.98115			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	99.99975			99.98029			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	99.99971			99.97957			0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	99.99950			99.97641			0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	51.20000		100.00000	63.83974			0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	8.58993		100.00000	10.71053			0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.44115		100.00000	1.79693			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.24179	100.00000	0.30147				0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		9.95968	100.00000	9.93555				0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.67096	100.00000	1.66691				0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.28034	100.00000	0.27966				0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.87418		100.85269				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.15500		101.55497	9.21000	101.43595				0.00	0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		99.89976		100.63969				0.00	0	3,239,000,000.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		99.89634		100.66155				0.00	0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		99.89497		100.67030				0.00	0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		99.88609		100.72713				0.00	0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		99.87516		100.79707				0.00	0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		99.86833		100.84077				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		100.15971		100.14196				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
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.58287		100.00000	10.55724			0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		18.36445		100.00000	18.31996			0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		13.03284		100.00000	13.00126			0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		10.39121		100.00000	1.56250			50,000,000,000	50,000,000,000.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.43647			100.41646			0	32,455,400.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.45347			100.43268			0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.47455			100.45279			0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.50378			100.48068			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		100.61548			100.59432			50,000,000	140,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.73209			100.71084			0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		102.11421			102.09507			0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		101.46854			101.44778			0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		99.97930			99.95879			500,000,000	500,000,000.00
GRT08	On 24/06/2019	Spot Bond	0.00000		101.18868			101.16807			0	0.00
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		101.02462			101.00573			0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		101.61214			101.59063			0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.43104			100.40445			0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		9.22467		100.00000	9.20158			0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.69140			100.67142			0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		101.42474			101.40416			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HILB03	On 02/05/2018	Spot Bond		0.00000	100.33577			100.31365			0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.33963			100.31727			0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	101.01007			100.99235			0	0.00
HILC21	On 07/08/2015	Spot Bond		0.00000	100.23069			100.21294			0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000				0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000				0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.64384			100.62184			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.30824	92.50511		7.35243	92.41718				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	100.67223			100.64928			0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.30871	104.41639		8.35279	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	100.70871			100.68453			0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.75910	104.41639		8.80313	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	100.75325			100.72759			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	100.72321			100.70087			0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.85034			100.82568			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HPF04	On 17/02/2017	Spot Bond	0.00000		100.20192			100.18172			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.26300	10.00000	109.23500				0	0.00
HPF05	On 17/02/2017	Spot Bond	9.03500		103.83910	9.09000	103.72570				0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		99.99953		99.97671				0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		99.99967		99.97832				16,000,000	8,000,000.00
HWAY20	On 31/07/2020	Spot Bond	8.17000		109.49769	8.23500	109.19173				2,400,000	1,581,200,000.00
HWAY23	On 07/12/2023	Spot Bond	1.72000		286.85877	1.70000	287.18742				0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.72000		293.84223	1.70000	294.21905				0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.49500		100.61389	9.55500	100.07337				600,000	2,243,900,000.00
HWAY35	On 31/07/2035	Spot Bond	9.53500		100.22582	9.59500	99.67935				0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		37.08274	100.00000	36.99290				0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		89.23978	100.00000	89.02475				0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		40.83701	100.00000	40.73699				0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		32.76800	100.00000	26.14876				0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		109.26300	10.00000	109.23500				0	0.00
I2025	On 31/01/2025	Spot Bond	1.36000		122.25529	1.36000	122.22589				40,915,281,400	29,861,906,500.00
I2038	On 31/01/2038	Spot Bond	1.62500		129.26770	1.57000	130.51958				62,403,255,100	12,035,124,500.00
I2046	On 31/03/2046	Spot Bond	1.70000		129.40595	1.65000	130.82724				9,087,204,200	117,117,656,900.00
I2050	On 31/12/2050	Spot Bond	1.67000		141.40631	1.67000	141.37111				2,769,439,000	40,554,559,750.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.22402		101.20538				0	0.00
IBL21	On 15/03/2016	Spot Bond	7.97500		102.88069	8.02000	102.82319				0	0.00
IBL22	On 15/03/2018	Spot Bond	7.90500		106.95018	7.96000	106.78642				0	0.00
IBL28	On 18/08/2016	Spot Bond	7.79500		102.61408	7.84000	102.53942				0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.33345		100.31146				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL34	On 31/01/2017	Spot Bond	1.25000		131.23760		1.25000	131.20644			0	0.00
IBL36	On 31/01/2022	Spot Bond	1.89000		135.24058		1.89000	135.20611			0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.60799			101.58793			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.02500		102.99615		8.08000	102.83380			0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		101.34485			101.32647			0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		102.02672			102.10231			1,000,000,000	1,000,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.08217			100.13987			0	100,000,000.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.26300		10.00000	109.23500			0	0.00
IBL45	On 21/12/2018	Spot Bond	8.60000		101.46530		8.66500	101.24699			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.05000		95.77010		9.11500	95.51438			400,000	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		101.25629			101.23715			0	0.00
IBL49	On 02/04/2018	Spot Bond	8.69500		97.55824		8.75000	97.40135			0	70,000,000.00
IBL50	On 02/08/2020	Spot Bond	9.10000		102.66528		9.16500	102.37542			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.30671			100.28592			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		99.42985			99.40825			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.73500		101.62120		7.78000	101.54931			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.38000		101.67788		8.44500	101.47642			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.44339			100.42020			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.13628			100.11507			0	0.00
IBL58	On 13/02/2017	Spot Bond	7.67500		103.58794		7.73000	103.47760			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.34000		105.06758		8.40500	104.83485			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.44500		107.32660		9.51000	106.90686			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.99643			100.97664			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IBL62	On 24/04/2017	Spot Bond			0.00000		100.51080			100.49053			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond			0.00000		100.31795			100.29707			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond			0.00000		100.42675			100.40556			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond			0.00000		100.43519			100.41360			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond			0.00000		101.41917			101.39887			0.00	0	30,000,000.00
IBL67	On 31/01/2022	Spot Bond			2.62000		129.39104		2.62000	129.35548			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond			100.00000		0.00915		100.00000	0.00913			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000		100.61357			100.59364			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond			0.00000		100.56890			100.54804			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			8.69500		99.11705		8.76000	98.82048			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond			0.00000		99.90619			99.88699			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond			0.00000		99.90273			99.88285			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond			9.70500		98.94835		9.77000	98.52817			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000		101.49812		5.00000	101.48428			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000		100.41917		5.00000	100.40562			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000		100.72368		4.00000	100.71284			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond			4.00000		100.35773		4.00000	100.34687			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond			100.00000		44.38020		100.00000	44.27151			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond			100.00000		44.20540		100.00000	44.09713			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond			100.00000		44.20540		100.00000	44.09713			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond			9.20000		104.36001		9.20000	104.33437			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			0.00000		100.04370			100.02194			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000		8.58031		100.00000	8.55952			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			0.00000		100.08840			100.05951			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
IN191U	On 16/05/2017	Spot Bond	100.00000		21.17597	100.00000	21.12467		0.00		0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		91.04970	100.00000	90.82816		0.00		0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		14.27031	100.00000	14.23536		0.00		0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		20.02797	100.00000	19.97946		0.00		0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.50956	100.00000	1.50668		0.00		0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.41727	100.00000	9.39421		0.00		0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.69287	100.00000	10.66609		0.00		0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.36181	100.00000	10.33643		0.00		0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		30.37782	100.00000	30.30342		0.00		0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		87.95181	100.00000	87.74038		0.00		0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		81.11111	100.00000	80.93126		0.00		0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		80.04386	100.00000	79.86871		0.00		0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		93.41517	100.00000	92.72830		0.00		0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		93.46110	100.00000	92.77388		0.00		0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		99.72678	100.00000	100.00000		0.00		0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		88.37772	100.00000	88.16425		0.00		0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		83.32830	100.00000	83.08029		0.00		0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		79.00433	100.00000	100.00000		0.00		0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		78.39805	100.00000	78.18088		0.00		0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		80.21978	100.00000	80.04386		0.00		0	0.00
INA522	On 26/05/2015	Spot Bond	6.40000		99.80749	6.40000	99.79003		0.00		0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.66796	6.40000	99.65054		0.00		0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.56356	6.40000	99.54618		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
INA529	On 14/07/2015	Spot Bond	6.45000		98.95085		6.45000	98.93355			0	0.00
INA530	On 21/07/2015	Spot Bond	6.60000		98.80299		6.60000	98.78535			0	0.00
INA531	On 28/07/2015	Spot Bond	6.60000		98.67959		6.60000	98.66198			0	0.00
INA533	On 11/08/2015	Spot Bond	6.60000		98.43369		6.60000	98.41617			0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.28812			101.26242			0	0.00
ING115	On 31/03/2016	Spot Bond	10.90442		102.19723		10.92741	102.03542			0	0.00
ING116	On 31/03/2016	Spot Bond	10.90442		101.54582		10.92741	101.38505			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.39048			101.36675			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.36408			101.34082			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.82481		6.50000	100.80719			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.46715			101.44268			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		101.31998			101.29934			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.70814			100.68875			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.26300		10.00000	109.23500			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		101.34017			101.31669			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		103.42560			103.40420			0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000		99.86047			99.84306			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.63416			100.61582			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		97.93344			97.91515			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		97.79293			97.77453			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000		71.56863		100.00000	71.42857			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.22722			100.19705			0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000		86.90476		100.00000	86.69834			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.26300		10.00000	109.23500			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.78381			100.76236			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.79383			100.77210			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.48500		101.41686		8.53000	101.31602			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		101.01652			100.99588			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		101.04052			101.01938			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		101.05654			101.03507			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.72242			100.70144			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.75852			100.73650			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.73671			100.71532			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.62214			100.60436			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.44500		99.66236		9.51000	99.34541			0	1,916,500,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.44784			101.42799			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.59500		103.86708		8.65000	103.72626			0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.90492			100.88386			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.86858			100.84670			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		99.26543			99.24616			0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.41457			101.39043			0	0.00
IV014	On 22/06/2015	Spot Bond	8.17000		104.50060		8.21500	104.47304			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		102.83284			102.81019			0	4,100,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		101.83144			101.80715			0	0.00
IV017	On 31/01/2022	Spot Bond	3.17000		127.50178		3.17000	127.46482			0	0.00
IV019	On 31/03/2028	Spot Bond	3.37000		150.07946		3.37000	150.03529			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV022	On 02/04/2022	Spot Bond	0.00000		101.13915			101.11546			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.87918			100.85514			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.73276			100.70781			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		101.63527			101.61178			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		101.27308			101.24959			0	0.00
IV030	On 31/01/2025	Spot Bond	3.36000		108.85262		3.36000	108.82051			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.36000		108.85262		3.36000	108.82051			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		101.74512			101.72035			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.14950			100.04000			0	0.00
IV08	On 30/04/2018	Spot Bond	10.14000		109.69125		10.20500	109.49052			0	2,500,000.00
IV09	On 30/04/2018	Spot Bond	0.00000		102.44206			102.41493			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.47000		144.26178		3.47000	144.21894			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		83.71560		100.00000	83.52403			0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		81.11111		100.00000	80.93126			0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		79.86871		100.00000	79.69432			0	0.00
IWA521	On 21/05/2015	Spot Bond	6.40000		99.61573		6.40000	99.61573			0	0.00
IWA522	On 28/05/2015	Spot Bond	6.40000		99.49408		6.40000	99.49408			0	0.00
IWA523	On 04/06/2015	Spot Bond	6.40000		99.37273		6.40000	99.37273			0	0.00
IWA524	On 11/06/2015	Spot Bond	6.40000		99.25167		6.40000	99.25167			0	0.00
IWA528	On 09/07/2015	Spot Bond	6.45000		98.76089		6.45000	98.76089			0	0.00
IWA529	On 16/07/2015	Spot Bond	6.45000		98.64038		6.45000	98.64038			0	0.00
IWA530	On 23/07/2015	Spot Bond	6.60000		98.48628		6.60000	98.48628			0	0.00
IWA531	On 30/07/2015	Spot Bond	6.60000		98.64438		6.60000	98.62679			0	0.00
IVC002	On 12/02/2020	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
IVC005	On 27/07/2015	Spot Bond	0.00000		100.62791			100.60800			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.26300		10.00000	109.23500			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.64543			100.62519			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.86413			100.84402			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		99.99995			99.98210			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		99.95850			99.93758			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		101.64352			101.62294			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.78390			100.76245			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.78891			100.76733			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.79893			100.77708			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.75383			100.73320			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.63978			100.61792			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.44660			100.42446			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		101.31712			101.29620			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.01763			100.07437			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		99.89369			99.87548			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		99.89483			99.87681			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.93593			100.91426			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.53539			100.51417			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		101.22431			101.20491			0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		101.08527			101.06410			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		101.11295			101.09123			0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		101.11295			101.09122			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC036	On 16/07/2019	Spot Bond	8.94000	104.35367	9.00500	104.10521	0.00	0	0.00			
IVC037	On 16/07/2019	Spot Bond	100.00000	15.37967	100.00000	15.34526	0.00	0	0.00			
IVC038	On 16/07/2019	Spot Bond	100.00000	10.69023	100.00000	10.66405	0.00	0	0.00			
IVC039	On 17/07/2015	Spot Bond	0.00000	100.65015		100.63004	0.00	0	0.00			
IVC040	On 24/07/2021	Spot Bond	9.11500	104.06401	9.18000	103.73460	0.00	0	0.00			
IVC041	On 29/07/2017	Spot Bond	0.00000	100.45492		100.43237	0.00	0	0.00			
IVC042	On 14/08/2015	Spot Bond	0.00000	100.12312		100.01774	0.00	0	0.00			
IVC043	On 15/09/2015	Spot Bond	0.00000	101.27390		101.25472	0.00	0	0.00			
IVC044	On 16/10/2015	Spot Bond	0.00000	104.17205		104.15274	0.00	0	0.00			
IVC045	On 24/10/2015	Spot Bond	0.00000	100.51425		100.49384	0.00	0	0.00			
IVC046	On 24/10/2017	Spot Bond	0.00000	101.53514		101.51435	0.00	0	0.00			
IVC047	On 27/10/2015	Spot Bond	6.97000	100.66436	7.01500	100.62633	0.00	0	0.00			
IVC048	On 06/11/2017	Spot Bond	0.00000	100.31337		100.28960	0.00	0	0.00			
IVC049	On 21/11/2019	Spot Bond	0.00000	99.97943		99.95890	0.00	0	0.00			
IVC050	On 03/12/2017	Spot Bond	0.00000	101.70830		101.68655	0.00	0	0.00			
IVC051	On 03/02/2018	Spot Bond	0.00000	100.35559		100.33220	0.00	0	0.00			
IVC052	On 10/02/2016	Spot Bond	0.00000	100.18544		100.16327	0.00	0	0.00			
IVC053	On 11/02/2018	Spot Bond	0.00000	100.20204		100.17798	0.00	0	0.00			
IVC054	On 03/03/2016	Spot Bond	0.00000	101.59135		101.57112	0.00	0	0.00			
IVC055	On 26/03/2020	Spot Bond	0.00000	101.22953		101.20737	0.00	0	0.00			
IVC056	On 29/04/2016	Spot Bond	0.00000	100.43242		100.41096	0.00	0	0.00			
JAS01	On 31/01/2018	Spot Bond	0.00000	100.51584		100.48901	0.00	0	0.00			
JDG01	On 30/10/2015	Spot Bond	0.00000	100.44041		100.41747	0.00	0	0.00			
JDG03	On 15/04/2016	Spot Bond	0.00000	100.57776		100.55547	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
JDG03U	On 21/02/2016	Spot Bond	100.00000		63.83974		100.00000	63.67988			0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		101.11770			101.09506			0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		101.65940			101.63834			27,000,000	13,500,000.00
KAP002	On 13/06/2019	Spot Bond	0.00000		101.52483			101.50276			0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		101.66850			101.64586			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		83.67816		100.00000	83.48624			0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		101.86180			101.83764			0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.41547			100.38836			0	0.00
KW01	On 31/10/2027	Spot Bond	8.35500		140.06603		8.42000	139.40617			0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.15194			101.13198			0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		99.45949			99.43922			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		101.64758			101.62776			120,000,000	60,000,000.00
LBK07	On 16/09/2017	Spot Bond	0.00000		101.22153			101.20138			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.80822			100.78507			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.05000		98.26036		10.11500	98.00458			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		102.22454		9.71000	102.19778			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.42623			100.40391			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.62500		100.10968		8.68000	99.97783			600,000	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.75500		98.18758		8.81000	98.02987			0	20,178,900,000.00
LGL04	On 14/08/2020	Spot Bond	9.72000		100.14142		9.78500	99.85705			300,000	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		101.63508			101.61160			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		102.07244			102.04216			0	0.00
LHL02	On 13/12/2015	Spot Bond	7.99000		106.10344		8.03500	106.05566			0	1,040,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond	0.00000		102.25720			102.22415			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		99.85861			99.83005			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		99.99971			99.97997			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.97734			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.97569			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.13256			100.11360			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		101.24066			101.22128			0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000		99.65180			99.63440			0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000		99.12936			99.11195			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000		98.77591			98.75867			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000		98.55019			98.53273			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		101.39204			101.36862			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		101.40246			101.37891			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		101.32957			101.30248			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.07662			101.05745			0	20,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.76210			101.74227			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		101.06587			101.04664			0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		101.55571			101.53680			0	510,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.16851			100.14744			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.73401			100.71415			0	80,000,000.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.26227			100.24217			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.25202			100.23119			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.25766			100.23640			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		101.37657			101.35712			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBF044	On 11/04/2016	Spot Bond		0.00000	100.70565			100.68633			0	54,000,000.00
MBF045	On 13/04/2018	Spot Bond		0.00000	100.76377			100.74286			0	8,000,000.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	59.07705		100.00000	58.93393			0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	21.60631		100.00000	21.55340			0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	20.92629		100.00000	20.87503			0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	21.00933		100.00000	20.95787			0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	20.19563		100.00000	20.14671			0	0.00
MBP33U	On 17/02/2017	Spot Bond		100.00000	21.12467		100.00000	21.07350			0	0.00
MBP34	On 29/04/2018	Spot Bond		0.00000	100.42669			100.40550			0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.60000	102.24304		8.66500	102.00581			200,000	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.62000	101.76524		8.68500	101.52894			0	0.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	103.07356			103.05459			1,200,000,000	300,000,000.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.87064			100.85004			0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	102.86531			102.84348			0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	102.99213			102.96931			0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.84000	102.00215		7.89500	101.90955			0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.59000	105.76006		8.65500	105.53369			0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.37000	106.81856		9.43500	106.47010			0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	101.19656			101.17722			0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	101.23806			101.21804			0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.40000	104.68991		9.46500	104.43032			0	0.00
MGL01	On 15/09/2015	Spot Bond		7.14000	101.89792		7.18500	101.86383			0	2,470,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	101.74905			101.72808			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MIIL02	On 31/05/2017	Spot Bond	8.76500	104.15811	8.82000	104.03314	0.00	0	0.00			
MMIG01	On 17/03/2024	Spot Bond	0.00000	101.33475	101.31426	0.00	0	0.00				
MMIG02	On 17/03/2026	Spot Bond	9.24500	105.35556	9.31000	105.03556	0.00	0	400,000,000.00			
MMIG03	On 01/06/2025	Spot Bond	0.00000	101.82676	101.80382	0.00	0	0.00				
MMS01U	On 10/12/2016	Spot Bond	100.00000	24.91261	100.00000	24.85225	0.00	0	0.00			
MQB01	On 31/05/2015	Spot Bond	0.00000	101.69534	101.67671	0.00	0	0.00				
MQB02	On 31/05/2017	Spot Bond	8.46500	104.01766	8.52000	103.89320	0.00	0	140,000,000.00			
MTN03	On 13/07/2015	Spot Bond	7.09000	103.59338	7.13500	103.56651	0.00	120,000,000	80,000,000.00			
MTN04	On 13/07/2017	Spot Bond	8.45500	106.76178	8.51000	106.62891	0.00	0	510,000,000.00			
N4A211	On 14/08/2020	Spot Bond	100.89771	6.47855	100.89771	6.46273	0.00	0	0.00			
N4A302	On 14/08/2020	Spot Bond	100.61875	6.56376	100.61875	6.54777	0.00	0	0.00			
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
NAM01	On 19/11/2022	Spot Bond	8.81000	97.04998	8.87500	96.68335	0.00	0	0.00			
NBK10A	On 25/07/2016	Spot Bond	7.50000	101.52456	7.54500	101.45395	0.00	0	0.00			
NBK11A	On 28/11/2020	Spot Bond	8.92000	104.25874	8.98500	103.95530	0.00	0	0.00			
NBK12A	On 19/03/2021	Spot Bond	8.69500	104.64035	8.76000	104.31832	0.00	0	0.00			
NBK13A	On 19/03/2024	Spot Bond	9.14500	105.10797	9.21000	104.68620	0.00	0	0.00			
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.88227	100.86455	0.00	50,000,000	50,000,000.00				
NBK14A	On 26/06/2021	Spot Bond	9.05500	104.79287	9.12000	104.46612	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
NBK14B	On 27/08/2015	Spot Bond	0.00000		101.66865			101.65031			0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.29500		99.85817		9.36000	99.51851			0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		102.77130			102.75249			0	0.00
NBK16A	On 12/02/2025	Spot Bond	9.95500		99.33747		10.02000	98.92089			0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.59290			100.57326			600,000,000	300,000,000.00
NBK17A	On 22/04/2026	Spot Bond	10.13500		99.53991		10.20000	99.09411			0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		101.65422			101.63599			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		101.04420			101.02512			234,000,000	117,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.83403			100.81464			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		101.12672			101.10630			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.17574			100.15619			80,000,000	40,000,000.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.16347			100.14137			60,000,000	30,000,000.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.16775			100.14512			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.18600			100.16530			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.17936			100.15525			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.63460			100.61129			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.97000		102.95510		7.01500	102.92111			4,240,000,000	8,860,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.91501			101.89611			20,000,000	10,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.62000		111.98794		8.68500	111.71871			600,000	3,060,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.53000		38.85971		10.59500	38.63396			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.68417			100.66081			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.58500		102.87897		7.63000	102.82148			0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		101.17787			101.15783			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond	0.00000	101.72987			101.70819			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	96.41510			96.39662			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	101.64374			101.62313			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	100.47452			100.45221			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.45505			100.43251			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	92.87273			92.85363			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.89862			100.87978			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.02554			100.08061			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.29198			101.27106			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.22560			101.20578			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.54137			101.51995			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.18490			101.16576			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	101.16732			101.14789			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	101.16649			101.14707			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.40356			100.38237			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.34371			101.32133			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.70000	107.34968		9.76500	106.92877			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.33547			101.31323			0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.73500	106.27323		9.80000	105.84185			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.34371			101.32133			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	101.20856			101.18844			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	101.20905			101.18892			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	101.35689			101.33428			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN91	On 20/09/2024	Spot Bond	0.00000		101.37335			101.35047			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		101.64008			101.61863			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		100.87380			100.85236			0	0.00
NED11	On 17/09/2015	Spot Bond	7.08000		102.87540	7.12500		102.84091			0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.53995			100.51466			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.62372			100.59989			500,000,000	250,000,000.00
NED15	On 08/04/2024	Spot Bond	9.80000		105.21343	9.86500		104.79671			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		99.25278			99.22850			0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.81540			100.79224			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.81131			100.78714			0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.78466			100.76641			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		116.38066	9.44500		116.35100			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		102.17886			102.15383			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.26300	10.00000		109.23500			0	0.00
NILB10	On 08/12/2016	Spot Bond	1.87000		171.11750	1.85000		171.12523			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.22000		143.67649	2.22000		143.63856			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		184.14227	3.45000		184.08522			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.61000		109.40032	2.61000		109.36720			0	0.00
NILB14	On 31/03/2028	Spot Bond	2.96000		142.17233	2.96000		142.13204			0	0.00
NILB15	On 31/03/2028	Spot Bond	2.87000		153.72585	2.87000		153.68169			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.45000		106.68706	8.51500		106.38850			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.08000		105.34424	9.14500		105.05044			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	0.00000	99.96261			99.94372			0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	99.96596			99.94868			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	99.96481			99.94699			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	99.96348			99.94499			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	99.96430			99.94621			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.28000	106.86381		9.34500	106.49048			0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	99.96354			99.94504			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	99.96267			99.94377			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	99.96321			99.94458			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.48000	105.29082		9.54500	104.99846			0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	99.96165			99.94222			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	99.96212			99.94296			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	99.96185			99.94255			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	99.95162			99.92734			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	99.95498			99.93236			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	99.96103			99.94133			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.39000	117.33416		8.45500	117.09864			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.14500	117.15833		9.21000	116.74840			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.76500	178.45386		1.74500	178.64784			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.95500	122.60751		10.02000	122.04070			0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.78541			100.76636			0	94,000,000.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.58408			100.56418			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	101.25977			101.23879			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	99.70378			99.68420			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NTC18	On 27/02/2019	Spot Bond	0.00000		99.86334			99.84330			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		101.98369			101.95986			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		102.39608			102.36495			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		19.48992	100.00000		19.44112			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		87.33848	100.00000		87.13250			0	0.00
OML01	On 27/10/2015	Spot Bond	6.98000		101.35870	7.02500		101.32038			0	500,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		99.81355			99.79164			160,000,000	80,000,000.00
OML03	On 27/11/2024	Spot Bond	9.60000		98.58400	9.66500		98.32665			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		101.43522			101.41238			0	0.00
OML05	On 19/03/2025	Spot Bond	9.77500		101.56171	9.84000		101.28992			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.32500		101.68568	10.39000		101.34522			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	10.95500		101.81315	11.02000		101.39901			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		34.39674	100.00000		34.31342			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		99.17000			99.15000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.26300	10.00000		109.23500			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		101.56377			101.54397			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		101.51007			101.49007			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		100.30144			100.28242			80,000,000	40,000,000.00
PMM19	On 13/05/2016	Spot Bond	0.00000		100.11998			100.09996			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.15420			101.13435			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.18988			101.16903			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.60447			100.58241			300,000,000	300,000,000.00
PPC004	On 30/06/2021	Spot Bond	9.34500		106.15128	9.41000		105.82280			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.43858			100.41790			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.45043			100.42921			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.45577			100.43430			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.46762			100.44561			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.51851			100.49417			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.53033			100.50545			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.45447			100.43074			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.77500		44.59217		7.84000	44.28842			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	5.99000		104.72207		6.03500	104.69014			0.00	76,096,460,000	20,323,380,000.00
R158P	On 15/09/2015	Spot Bond	6.37500		97.98066		6.42000	97.94982			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.47500		111.15342		6.52000	111.07436			0.00	81,306,409,700	22,181,948,600.00
R159P	On 15/09/2016	Spot Bond	6.30500		92.12889		6.35000	92.06020			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.95500		123.34870		8.02000	122.77587			0.00	46,799,994,100	33,463,252,200.00
R187P	On 21/12/2026	Spot Bond	7.69500		41.68772		7.76000	41.37784			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.61500		39.03267		7.68000	38.71826			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.36000		294.16880		1.34000	294.51085			0.00	8,618,967,200	28,214,775,600.00
R202	On 07/12/2033	Spot Bond	1.52000		243.33578		1.52000	243.27623			0.00	285,285,000	16,048,936,700.00
R2023	On 28/02/2023	Spot Bond	7.74500		101.71653		7.81000	101.32152			0.00	82,448,268,000	37,199,891,900.00
R203	On 15/09/2017	Spot Bond	6.90500		104.30264		6.96000	104.16506			0.00	69,677,959,600	35,173,414,400.00
R2030	On 31/01/2030	Spot Bond	8.38500		99.17040		8.45500	98.57814			0.00	47,816,701,900	86,248,723,300.00
R2032	On 31/03/2032	Spot Bond	8.48000		99.06632		8.55000	98.43372			0.00	27,664,582,300	19,704,482,300.00
R2037	On 31/01/2037	Spot Bond	8.59500		101.61066		8.66000	100.96011			0.00	63,390,238,600	02,056,638,600.00
R204	On 21/12/2018	Spot Bond	7.17000		105.87181		7.23500	105.64568			0.00	09,753,486,000	15,199,237,400.00
R2044	On 31/01/2044	Spot Bond	8.66000		103.56046		8.72500	102.84982			0.00	54,386,504,600	88,779,650,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond	8.65000	102.98720	8.71500	102.25637	0.00	44,742,887,500	53,999,742,000.00			
R207	On 15/01/2020	Spot Bond	7.40000	101.90766	7.46500	101.63617	0.00	10,938,083,200	56,869,383,100.00			
R208	On 31/03/2021	Spot Bond	7.54500	97.19817	7.61000	96.88228	0.00	65,663,187,000	80,759,778,400.00			
R209	On 31/03/2036	Spot Bond	8.54500	78.67017	8.60500	78.17410	0.00	06,963,125,300	60,140,329,800.00			
R210	On 31/03/2028	Spot Bond	1.47000	179.25377	1.47000	179.21022	0.00	2,330,972,300	37,037,634,100.00			
R211	On 31/01/2017	Spot Bond	0.55000	132.76718	0.55000	132.73821	0.00	12,029,800	33,243,178,800.00			
R212	On 31/01/2022	Spot Bond	1.32000	140.01836	1.32000	139.98486	0.00	19,238,800	52,265,120,300.00			
R213	On 28/02/2031	Spot Bond	8.43000	89.16903	8.50000	88.60029	0.00	89,600,771,400	49,945,011,000.00			
R214	On 28/02/2041	Spot Bond	8.58500	79.90861	8.65000	79.34107	0.00	48,511,601,000	60,052,600,000.00			
R228C	On 15/09/2015	Spot Bond	6.37500	97.98066	6.42000	97.94982	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.29500	95.04082	6.34000	94.99069	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.30500	92.12889	6.35000	92.06020	0.00	0	0.00			
R327C	On 21/06/2015	Spot Bond	6.44500	99.43813	6.49000	99.41666	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.31500	96.41074	6.36000	96.36944	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.29500	93.47947	6.34000	93.41909	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.35500	90.54332	6.40000	90.46499	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	6.88000	86.82871	6.93500	86.71614	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	6.93000	83.83621	6.98500	83.70518	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.17500	80.43860	7.24000	80.26723	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.15500	77.70662	7.22000	77.51677	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.13500	75.08192	7.20000	74.87502	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.12500	72.52777	7.19000	72.30522	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.36000	69.22940	7.42500	68.99514	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
R338C	On 21/12/2020	Spot Bond	7.34000	66.84420	7.40500	66.59715	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	7.46500	64.00644	7.53000	63.74982	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	7.43500	61.82104	7.50000	61.55392	0.00	0	0.00			
R341C	On 21/06/2022	Spot Bond	7.40500	59.72755	7.47000	59.45085	0.00	0	0.00			
R342C	On 21/12/2022	Spot Bond	7.37500	57.72167	7.44000	57.43627	0.00	0	0.00			
R343C	On 21/06/2023	Spot Bond	7.33500	55.84286	7.40000	55.54934	0.00	0	0.00			
R344C	On 21/12/2023	Spot Bond	7.29500	54.04609	7.36000	53.74516	0.00	0	0.00			
R345C	On 21/06/2024	Spot Bond	7.89500	49.47557	7.96000	49.18470	0.00	0	0.00			
R346C	On 21/12/2024	Spot Bond	7.85500	47.77264	7.92000	47.47694	0.00	0	0.00			
R347C	On 21/06/2025	Spot Bond	7.81500	46.14612	7.88000	45.84614	0.00	0	0.00			
R348C	On 21/12/2025	Spot Bond	7.77500	44.59217	7.84000	44.28842	0.00	0	0.00			
R349C	On 21/06/2026	Spot Bond	7.73500	43.10717	7.80000	42.80015	0.00	0	0.00			
R350C	On 21/12/2026	Spot Bond	7.69500	41.68772	7.76000	41.37784	0.00	0	0.00			
R351C	On 21/06/2027	Spot Bond	7.65500	40.33057	7.72000	40.01824	0.00	0	0.00			
R352C	On 21/12/2027	Spot Bond	7.61500	39.03267	7.68000	38.71826	0.00	0	0.00			
RCSB03	On 15/07/2016	Spot Bond	0.00000	102.52515	102.50119	0.00	0	0.00				
RCSB04	On 25/05/2015	Spot Bond	0.00000	99.90964	102.03453	0.00	0	0.00				
RCSB05	On 12/04/2018	Spot Bond	0.00000	103.11835	103.09256	0.00	0	0.00				
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.98696	101.96275	0.00	0	0.00				
RCSB07	On 10/12/2017	Spot Bond	0.00000	101.70242	101.67859	0.00	0	0.00				
RCSB1U	On 30/04/2017	Spot Bond	100.00000	27.90383	100.00000	27.83624	0.00	0	0.00			
RCSB2U	On 24/07/2017	Spot Bond	100.00000	14.30535	100.00000	14.27031	0.00	0	0.00			
RCSB3U	On 17/03/2017	Spot Bond	100.00000	33.00783	100.00000	32.92787	0.00	0	0.00			
RCSB4U	On 07/11/2015	Spot Bond	100.00000	83.85481	100.00000	83.66763	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
RCSB5U	On 10/12/2016	Spot Bond	100.00000		32.59480	100.00000	32.51584		0.00		0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		18.68780	100.00000	18.64152		0.00		0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.23918	100.00000	21.18441		0.00		0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.25135	100.00000	8.93478		0.00		0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.14888	100.00000	16.10725		0.00		0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		13.08354	100.00000	13.04980		0.00		0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.33990	100.00000	9.31581		0.00		0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		101.48764		101.46661		0.00		0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		101.43642		101.41689		0.00		0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		101.73643		101.71574		0.00		0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		101.82611		101.80431		0.00		0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		103.37920		103.36000		0.00		0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		99.91093		101.59769		0.00		0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		101.46899		101.45129		0.00		0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		101.11267		101.09315		0.00		0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		101.11661		101.09674		0.00		0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		18.81855	100.00000	18.77296		0.00		0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		13.20121	100.00000	13.16923		0.00		0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		10.93737	100.00000	10.91087		0.00		0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		10.10657	100.00000	10.08208		0.00		0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.11139		100.09338		0.00		0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.89837		100.87565		0.00		0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.32383		100.30092		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
RES24	On 09/09/2016	Spot Bond		0.00000	101.57245			101.55176			0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.74626			100.72486			0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	101.64151			101.62117			0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	101.56019			101.53869			0	1,650,000,000.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.91213			100.89287			0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.63560			100.61387			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	87.51068			87.45896			0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	83.02205			82.98015			0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	90.90091			90.83796			0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	89.97403			89.90818			0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	101.64613			101.61562			0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	83.76700			83.73396			0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	96.66329			96.60918			0	220,000,000.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.52451		12.35000	105.48958			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.90502		100.00000	13.87133				0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	101.86591			101.84251			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	6.70549		100.00000	6.68907				0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	36.41184		100.00000	36.32266				0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	53.74491		100.00000	53.61471				0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	13.61259		100.00000	13.56287				0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	33.46615		100.00000	33.38235				0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.08540			100.04272			0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	77.96329			77.94017			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RW21	On 21/04/2021	Spot Bond	8.84500	105.87561	8.91000	105.54685	0.00	300,000	761,000,000.00			
RW23	On 10/12/2023	Spot Bond	9.19500	106.03390	9.26000	105.62457	0.00	0	0.00			
RW28	On 10/12/2028	Spot Bond	9.69000	108.65870	9.76000	108.09465	0.00	160,000,000	80,000,000.00			
SBC2	On 28/04/2016	Spot Bond	0.00000	96.06409		96.02019	0.00	0	0.00			
SBK12	On 24/11/2016	Spot Bond	7.67500	104.29049	7.72000	104.20377	0.00	4,357,900,000	1,457,900,000.00			
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	109.26300	10.00000	109.23500	0.00	0	0.00			
SBK13	On 24/11/2016	Spot Bond	0.00000	99.82301		99.80115	0.00	0	0.00			
SBK14	On 01/12/2017	Spot Bond	9.04500	105.86986	9.10000	105.72094	0.00	0	1,450,000,000.00			
SBK15	On 23/01/2022	Spot Bond	0.00000	101.38641		101.36442	0.00	0	0.00			
SBK16	On 15/03/2023	Spot Bond	0.00000	102.58778		102.56628	0.00	0	0.00			
SBK17	On 30/07/2024	Spot Bond	0.00000	101.84974		101.82585	0.00	0	0.00			
SBK18	On 24/10/2020	Spot Bond	0.00000	99.98065		99.95683	0.00	0	0.00			
SBK19	On 24/10/2019	Spot Bond	0.00000	100.59850		100.57484	0.00	0	0.00			
SBK20	On 02/12/2024	Spot Bond	0.00000	102.08577		102.05945	0.00	20,000,000	40,000,000.00			
SBK21	On 28/01/2025	Spot Bond	0.00000	100.57130		100.54447	0.00	0	500,000,000.00			
SBK7	On 24/05/2015	Spot Bond	6.89000	99.92455	6.93500	99.90509	0.00	0	0.00			
SBK9	On 10/04/2018	Spot Bond	8.67000	100.22534	8.73500	100.03959	0.00	0	2,370,000,000.00			
SBN27	On 15/09/2015	Spot Bond	7.48000	104.22953	7.52500	104.19376	0.00	0	0.00			
SBN29	On 15/09/2015	Spot Bond	7.79500	104.12600	7.84000	104.08942	0.00	0	0.00			
SBN31	On 15/09/2015	Spot Bond	7.24000	104.30856	7.28500	104.27339	0.00	0	0.00			
SBN33	On 15/09/2017	Spot Bond	8.30500	101.34639	8.36000	101.20995	0.00	0	0.00			
SBN34	On 15/09/2015	Spot Bond	7.38500	104.26080	7.43000	104.22526	0.00	0	0.00			
SBN35	On 15/09/2015	Spot Bond	7.83500	104.11287	7.88000	104.07618	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	
SBN45	On 15/09/2017	Spot Bond			0.00000	101.33583			101.31568			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond			0.00000	100.94056			100.91877			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond			7.95500	103.38984		8.01000	103.25097			0.00	0	70,000,000.00
SBS15	On 26/04/2016	Spot Bond			0.00000	100.85527			100.83516			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond			0.00000	101.21708			101.19638			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond			0.00000	102.42676			102.40470			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond			9.30500	108.12235		9.37000	107.79097			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond			9.85500	101.42440		9.92000	100.96492			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond			0.00000	100.02974			100.08386			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond			0.00000	99.91705			99.90000			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond			0.00000	100.08862			100.06922			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond			0.00000	101.08614			101.06613			0.00	0	500,000,000.00
SBS25	On 24/05/2019	Spot Bond			8.75000	100.30282		8.81500	100.06278			0.00	1,800,000	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond			100.00000	23.68308		100.00000	23.63009			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond			9.28500	107.45082		9.35000	107.02826			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond			0.00000	100.30232			100.28203			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond			8.79500	103.43320		8.86000	103.19121			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond			9.86500	88.85579		9.93000	88.43542			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond			0.00000	100.84893			100.82940			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond			9.60500	105.53116		9.67000	105.04273			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond			0.00000	101.23276			101.21322			0.00	52,000,000	26,000,000.00
SBS33	On 19/09/2019	Spot Bond			0.00000	101.26651			101.24643			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond			9.75500	103.75738		9.82000	103.33349			0.00	0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond			0.00000	100.42667			100.40548			0.00	30,000,000	15,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS36	On 29/01/2020	Spot Bond	0.00000		100.43800			100.41627			0	0.00
SBS37	On 29/01/2020	Spot Bond	8.80000		99.30796		8.86500	99.04360			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.05500		96.87165		10.12000	96.46534			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.48000		97.23856		10.55000	96.71593			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.24500		96.99577		9.31000	96.66660			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.47500		108.38454		7.52000	108.31285			3,360,000,000	2,010,000,000.00
SBSI11	On 07/12/2023	Spot Bond	1.97000		281.91098		1.95000	282.23064			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.19500		131.35693		1.19500	131.32596			0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		25.15374		100.00000	25.09279			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		100.77975			100.76001			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		24.61231		100.00000	24.55268			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	1.82000		130.00918		1.82000	129.97628			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.82481		6.50000	100.80719			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		102.52972			102.50851			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.09947			101.07806			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.67204			102.65056			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.93500		103.04828		8.99000	102.91995			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		102.26280			102.24068			0	4,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS07	On 10/04/2016	Spot Bond		0.00000	101.02416			101.00318			0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	101.21490			101.19363			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		32.84757	100.00000		32.76800			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.26300		10.00000	109.23500			0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	101.46611			101.44511			0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		99.72678	100.00000		99.45504			0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	101.42546			101.40465			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		37.17279	100.00000		37.08274			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		45.12870	100.00000		45.01938			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		31.50127	100.00000		33.42564			0	0.00
SHS19	On 10/09/2017	Spot Bond		9.24500	103.79576		9.30000	103.65677			0	2,100,000,000.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.67476			100.65198			0	0.00
SHS22	On 23/02/2020	Spot Bond		0.00000	99.89599			99.87477			0	0.00
SLI2	On 15/08/2016	Spot Bond		7.72500	104.70472		7.77000	104.62947			3,000,000,000	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.77000	102.04202		8.83500	101.83799			0	0.00
SNT01	On 15/09/2017	Spot Bond		8.30500	101.34639		8.36000	101.20995			0	4,020,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	99.98082			99.96163			0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.05645			100.03846			0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.39026			100.37133			0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	99.97980			99.95961			0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	99.97926			99.95851			0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	99.83039			99.80646			74,000,000	37,000,000.00
SSA01	On 28/06/2016	Spot Bond		8.00500	105.45681		8.06000	105.37595			0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.89275			100.87263			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond	0.00000		100.71577			100.69434			0	0.00
SSA06	On 16/04/2020	Spot Bond	9.17500		96.40765	9.27000	96.02578				1,200,000	2,140,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		101.76223			101.74013			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		101.25194			101.22936			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.48941			100.46642			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.11500		90.34611	9.18000	90.05339				0	0.00
SSN005	On 31/03/2021	Spot Bond	9.11500		90.34611	9.18000	90.05339				0	0.00
SSN007	On 15/01/2020	Spot Bond	8.82000		96.59739	8.88500	96.33954				0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		101.38953			101.36780			0	0.00
SSN009	On 15/09/2017	Spot Bond	7.78500		102.43166	7.84000	102.29479				0	0.00
SSN011	On 31/01/2025	Spot Bond	2.11000		114.49059	2.11000	114.46071				0	0.00
SSN012	On 21/12/2018	Spot Bond	8.48000		101.82602	8.54500	101.60707				0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		99.85834	8.50000	99.83476				0	0.00
SSN017	On 21/12/2026	Spot Bond	10.03500		107.45201	10.10000	106.97517				0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		101.57029			101.55062			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.30000		76.04749	10.37000	75.59227				0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.63141			100.60912			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.68416			100.66378			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		101.25167			101.22952			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.76415			100.74139			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		101.37298			101.34714			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		99.89210			99.87055			0	0.00
SSN031	On 16/02/2016	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
SSN032	On 20/12/2019	Spot Bond	0.00000		101.23330			101.21277			0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000		101.41165			101.38923			0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000		99.96509			99.94763			0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000		99.84220			99.82467			0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000		99.65035			99.63286			0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000		99.63161			99.61407			0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000		99.51104			99.49358			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		98.22081			98.20266			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000		98.91383			98.89631			0	0.00
SY1236	On 20/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.98271			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000		99.63096			99.64853			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000		99.63083			99.64841			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000		99.73606			99.75366			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000		98.47608			98.45836			0	0.00
SY1241	On 18/08/2015	Spot Bond	100.00000		80.21978		100.00000	80.04386			0	0.00
SY1242	On 17/08/2015	Spot Bond	100.00000		80.39648		100.00000	80.21978			0	0.00
SY1243	On 17/08/2015	Spot Bond	100.00000		80.39648		100.00000	80.21978			0	0.00
SY1244	On 18/08/2015	Spot Bond	100.00000		80.21978		100.00000	80.04386			0	0.00
SY1245	On 17/06/2015	Spot Bond	100.00000		92.87532		100.00000	100.00000			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.45000		103.81018		6.49500	103.77551			0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.60500		103.88396		8.67000	103.41343			0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		99.97939			99.95878			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
T12A11	On 21/02/2048	Spot Bond		0.00000	99.97843			99.95686			0	0.00
T12A12	On 21/02/2048	Spot Bond		9.05000	99.68937		9.11500	98.91338			0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	65.80507		100.00000	65.64030			0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.57892			100.55910			0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.30980			100.28931			0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	101.57886			101.55908			0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	101.15509			101.13645			121,800,000	60,900,000.00
TFS123	On 20/03/2019	Spot Bond		0.00000	101.21322			101.19361			7,000,000	3,500,000.00
TFS131	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.98090			0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	100.81985			100.78262			0	0.00
TFS133	On 28/07/2016	Spot Bond		0.00000	100.41289			100.39395			0	0.00
TFS134	On 28/04/2016	Spot Bond		0.00000	100.39686			100.37779			0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.42635			100.40616			0	0.00
TFS84	On 28/07/2016	Spot Bond		7.72500	103.76135		7.77000	103.68875			0	47,000,000.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.60269			100.58235			0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.61873			100.59784			0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	102.62229		7.83000	102.60052			0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.59387			100.57383			0	179,849,900.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.61392			100.59320			0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	102.65976			102.63717			0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.59387			100.57383			0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.61392			100.59320			0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	102.39918		7.16000	102.37928			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.65316			100.63111			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.64996			100.62802			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.72666			100.70213			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.71630			100.69211			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.02792			100.99318			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.99244			100.95890			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.59307			100.57306			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.61873			100.59784			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.92161		8.73000	102.89732			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.33056			100.31041			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.61392			100.59320			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.64000		101.54899		8.70500	101.34990			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.16044			100.13962			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.63093			100.60936			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.65476			100.63266			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.64596			100.62415			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.66015			100.63761			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.72507			100.70059			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.72188			100.69751			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.71207			100.68779			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.97271			100.93984			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.97586			100.94289			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.98296			100.94958			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		99.97967			99.95933			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
TH12A2	On 21/08/2019	Spot Bond		0.00000	99.97898			99.95796			0	0.00
TH12A3	On 21/08/2019	Spot Bond		9.00000	102.79432		9.06500	102.54280			0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	99.97939			99.95878			0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	99.97843			99.95687			0	0.00
TH12A6	On 21/08/2019	Spot Bond		8.91000	100.76541		8.97500	100.51681			0	0.00
TH12A7	On 21/08/2019	Spot Bond		0.00000	99.97953			99.95906			0	0.00
TH12A8	On 21/08/2019	Spot Bond		0.00000	99.97843			99.95687			0	0.00
TH12A9	On 21/02/2048	Spot Bond		9.02000	99.67305		9.08500	99.42882			0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	99.97720			99.95440			0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	99.97720			99.95440			0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	99.97720			99.95440			0	0.00
TH12B4	On 21/02/2048	Spot Bond		0.00000	99.97719			99.95441			0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	99.97501			99.95003			0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	99.97501			99.95003			0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	99.97501			99.95003			0	0.00
TH12C4	On 21/02/2048	Spot Bond		0.00000	99.97503			99.95008			0	963,000,000.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	99.96610			99.93224			0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	99.96610			99.93224			0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.15253			100.11877			0	320,000,000.00
TH12D4	On 21/02/2048	Spot Bond		0.00000	99.96627			99.93257			0	180,000,000.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.63174			100.61015			0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.24538		101.06155	6.22995			0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.84052			100.82022			0	97,678,200.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.61956			100.59838			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.01464			100.99403			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.61956			100.59838			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.62768			100.60623			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.63174			100.61015			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.61469			100.59367			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.62768			100.60623			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.67233			100.64938			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.67233			100.64938			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.67233			100.64938			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.73720			100.71208			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.75341			100.72774			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.73315			100.70816			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.05634			101.02050			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.07647			101.03996			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.06842			101.03217			0	0.00
TL20	On 22/02/2020	Spot Bond	9.35000	88.93046		9.41500	88.68763			120,000,000	60,900,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	109.26300		10.00000	109.23500			0	0.00
TN17	On 14/11/2017	Spot Bond	8.00500	102.90266		8.06000	102.75686			720,000,000	7,120,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond		9.27500	106.85762		9.35500	106.49083			700,000	7,210,000,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.57416		100.00000	1.57030			0	0.00
TN23	On 06/11/2023	Spot Bond		9.45500	108.11784		9.56000	107.46013			2,000,000,000	13,370,000,000.00
TN25	On 19/08/2025	Spot Bond		9.68500	101.14807		9.75000	100.70931			0	15,650,000,000.00
TN27	On 14/11/2027	Spot Bond		9.75500	94.04609		9.82000	93.57971			2,100,000	8,570,000,000.00
TN30	On 09/10/2030	Spot Bond		10.13500	103.96854		10.20500	103.39129			2,560,000,000	3,320,000,000.00
TN40	On 09/10/2040	Spot Bond		10.49500	103.42915		10.56000	102.81867			0	1,000,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	101.41230			101.39262			120,000,000	60,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	99.82074			99.80164			0	66,000,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.01897			100.07542			0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.02161			100.07751			0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.02181			100.07765			0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.03448			100.08762			0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.06087			100.10843			0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.02175			100.07762			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.26300		10.00000	109.23500			0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.86992			100.84967			0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.88742			100.86677			0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.76526			100.74599			0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.81464			100.79412			0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.70596		10.00000	99.67927			0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.71327		9.75000	99.68724			0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.71997		100.00000	9.69491			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TRAA1	On 14/06/2024	Spot Bond			0.00000		101.27491			101.25492			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond			0.00000		101.35128			101.33009			0.00	0	0.00
TRAA3U	On 14/06/2024	Spot Bond			100.00000		8.61981	100.00000		8.58491			0.00	0	0.00
TRAA4U	On 14/06/2024	Spot Bond			100.00000		9.18438	100.00000		9.14719			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond			0.00000		101.39363			101.37177			0.00	0	0.00
TRAB2U	On 14/06/2024	Spot Bond			100.00000		9.52312	100.00000		9.48456			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond			0.00000		101.40209			101.38009			0.00	0	0.00
TRAC2U	On 14/06/2024	Spot Bond			100.00000		9.80541	100.00000		9.76571			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond			0.00000		101.63791			101.61218			0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond			100.00000		13.24927	100.00000		13.19563			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond			0.00000		102.15285			102.11891			0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond			100.00000		17.03189	100.00000		16.96293			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond			100.00000		11.96567	100.00000		11.93668			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond			0.00000		99.85659			99.83866			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond			0.00000		99.60367			99.58565			0.00	800,000,000	200,000,000.00
TSP170	On 09/07/2015	Spot Bond			0.00000		99.06905			99.05043			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond			0.00000		98.82975			98.81146			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond			0.00000		98.56036			98.54190			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond			0.00000		98.28158			98.26290			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond			0.00000		98.01377			97.99503			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond			0.00000		102.47064			102.43203			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond			0.00000		101.29710			101.25895			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond			0.00000		96.95790			96.93912			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond			0.00000		96.48049			96.46197			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
TSP180	On 10/12/2015	Spot Bond		0.00000	96.15077			96.13191			0	0.00
TSP181	On 21/01/2016	Spot Bond		0.00000	95.47444			95.45605			0	0.00
TSP183	On 04/02/2016	Spot Bond		0.00000	95.25536			95.23711			0	0.00
TSP184	On 18/02/2016	Spot Bond		0.00000	94.89835			94.87973			0	0.00
TSP185	On 03/03/2016	Spot Bond		0.00000	94.57145			94.55260			0	0.00
TSP186	On 17/03/2016	Spot Bond		0.00000	94.19208			94.17285			0	0.00
TSP187	On 25/06/2015	Spot Bond		0.00000	99.40592			99.38942			0	0.00
TSP188	On 31/03/2016	Spot Bond		0.00000	93.92291			93.90368			0	0.00
TSP189	On 12/11/2015	Spot Bond		0.00000	96.80608			96.78794			0	0.00
TSP190	On 12/05/2016	Spot Bond		0.00000	93.17443			93.15537			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.40364		100.00000	13.37007			0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	101.99342			101.97479			0	0.00
TWC084	On 25/05/2015	Spot Bond		0.00000	101.78634			101.76830			0	0.00
TWC085	On 27/05/2015	Spot Bond		0.00000	101.74521			101.72740			0	0.00
TWC087	On 02/06/2015	Spot Bond		0.00000	101.48945			101.47151			0	0.00
TWC089	On 22/06/2015	Spot Bond		0.00000	101.03415			101.01632			0	0.00
TWC090	On 21/09/2015	Spot Bond		0.00000	101.07060			101.05188			0	0.00
TWC092	On 10/07/2015	Spot Bond		0.00000	100.65972			100.64188			0	0.00
TWC093	On 13/07/2015	Spot Bond		0.00000	100.62405			100.60622			0	0.00
TWC094	On 15/07/2015	Spot Bond		0.00000	100.58839			100.57056			0	0.00
TWC095	On 16/10/2015	Spot Bond		0.00000	100.54950			100.53096			0	0.00
TWC096	On 24/07/2015	Spot Bond		0.00000	100.53490			100.51707			0	0.00
TWC097	On 27/07/2015	Spot Bond		0.00000	100.48208			100.46422			0	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		100.16538			100.14699			0	0.00
TWC099	On 18/08/2015	Spot Bond	100.00000		82.85701	100.00000		80.04386			0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		101.64863			101.62877			0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		100.69501			100.67516			0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		101.51219			101.49397			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		100.63844			100.62020			100,000,000	50,000,000.00
UG21	On 02/03/2021	Spot Bond	8.94500		110.06244	9.01000		109.73376			0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000		100.00000			0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		8.54183	100.00000		8.52473			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		8.62231	100.00000		8.58537			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.34423	100.00000		8.32753			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		8.52396	100.00000		8.48743			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		102.23221			102.21263			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.17827			100.15847			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		77.33051	100.00000		77.16702			0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		101.07009			101.05027			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		101.07184			101.05171			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.25128			100.22846			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.25167			100.22882			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		101.04403			101.02371			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		101.07181			101.05094			0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		100.24747			100.22497			0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000		100.25388			100.23261			0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		8.01877	100.00000		8.00271			0	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		8.25658	100.00000	8.22120				0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.82117	100.00000	7.80551				0.00	0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000		8.15821	100.00000	8.12326				0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00024	100.00000	0.00024				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.86500		105.16133	6.91000	111.33303				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.09000		242.05108	1.09000	241.99468				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.31000		99.86189	6.35500	99.84354				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.40500		102.75001	7.46000	102.62585				0.00	0	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.72500		104.14201	7.79000	103.89344				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.02500		103.77101	8.09000	103.47797				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.14500		103.81198	8.21000	103.47742				0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	5.94000		99.33719	5.98500	99.31603				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.87000		97.61384	5.91500	97.58055				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.94000		99.32113	5.98500	99.29985				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.11500		73.71806	7.18000	73.50247				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		70.46332	100.00000	70.32755				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		39.58467	100.00000	39.50957				0.00	0	0.00
Total for j-Bonds :											0.00	6,230,246,700	20,056,672,250.00
Grand Total:											0.00	6,230,319,695	20,060,721,418.00