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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 11/03/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 12/03/2015	Any day expiry		12.32200	12.32200		12.22270	12.22270		18.38	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		12.32580	12.32580		12.22860	12.22860		16.21	1,557,882,513.60	126,392	430,932.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	0.00000	0.00000	0.00000	0.00000	0.000	20.59	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	0.00000	0.00000	0.00000	0.00000	0.000	21.55	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	0.00000	0.00000	0.00000	0.00000	0.000	22.38	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	0.00000	0.00000	0.00010	0.00000	0.000	23.21	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	0.00000	0.00000	0.00020	0.00000	0.000	23.42	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	0.00000	0.00000	0.00040	0.00000	0.000	23.60	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	0.00010	0.00000	0.00040	0.00000	0.000	23.64	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	0.00040	0.00000	0.00250	0.00000	0.000	24.08	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,325.80280	1.32580	1,228.61210	1.22861	1,325.803	24.52	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	0.00280	0.00000	0.01210	0.00001	0.003	24.52	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	1,075.84310	1.07584	978.71670	0.97872	1,075.843	23.72	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	0.06270	0.00006	0.17130	0.00017	0.063	23.30	0.00	0	9,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	0.09140	0.00009	0.25110	0.00025	0.091	22.89	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	925.93320	0.92593	828.96740	0.82897	925.933	22.48	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	905.95490	0.90595	809.02760	0.80903	905.955	22.31	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	0.15490	0.00015	0.42760	0.00043	0.155	22.31	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	0.20950	0.00021	0.57850	0.00058	0.209	21.98	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	786.18310	0.78618	689.65320	0.68965	786.183	21.32	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	776.21310	0.77621	679.73450	0.67973	776.213	21.24	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	0.41310	0.00041	1.13450	0.00113	0.413	21.24	0.00	0	50.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	726.40200	0.72640	630.24130	0.63024	726.402	20.82	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	1.47900	0.00148	4.12030	0.00412	1.479	19.83	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	577.64860	0.57765	483.78780	0.48379	577.649	19.58	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	567.80870	0.56781	474.19590	0.47420	567.809	19.53	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.81	Call	518.82300	0.51882	426.70840	0.42671	518.823	19.25	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	431.93400	0.43193	343.86940	0.34387	431.934	18.74	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	6.62000	0.00662	16.33530	0.01634	6.620	18.68	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.95	Call	384.73470	0.38473	299.87080	0.29987	384.735	18.46	0.00	0	7,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	12.84430	0.01284	29.18950	0.02919	12.844	18.18	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	338.64430	0.33864	257.78950	0.25779	338.644	18.18	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	294.00980	0.29401	218.04140	0.21804	294.010	17.90	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.06	Call	285.29230	0.28529	210.40970	0.21041	285.292	17.84	321,524.42	1,127	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	37.55600	0.03756	26.92070	0.02692	37.556	17.57	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	24.24760	0.02425	17.90640	0.01791	24.248	18.29	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	20.53090	0.02053	15.35590	0.01536	20.531	18.56	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	6.34320	0.00634	5.26490	0.00526	6.343	20.46	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	1.80240	0.00180	1.49610	0.00150	1.802	22.53	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	0.01580	0.00002	0.01050	0.00001	0.016	33.07	0.00	0	46,165.00
\$ / R	On 17/03/2015	Any day expiry			12.32780	12.32780	12.23060	12.23060		16.51	737,328.00	60	1,280.00
\$ / R	On 17/03/2015	Any day expiry	11.68	Call	649.35050	0.64935	554.39760	0.55440	649.351	19.34	0.00	0	7,000.00
\$ / R	On 23/03/2015	Any day expiry			12.33970	12.33970	12.24250	12.24250		16.22	0.00	0	0.00
\$ / R	On 23/03/2015	Any day expiry	12.09	Call	298.38220	0.29838	232.64180	0.23264	298.382	15.78	0.00	0	5,000.00
\$ / R	On 23/03/2015	Any day expiry	12.12	Call	276.42110	0.27642	213.79750	0.21380	276.421	15.83	0.00	0	5,000.00
\$ / R	On 23/03/2015	Any day expiry	12.53	Call	79.18890	0.07919	59.59270	0.05959	79.189	17.37	0.00	0	10,000.00
\$ / R	On 27/03/2015	Any day expiry			12.34780	12.34780	12.25040	12.25040		16.49	8,444,748.50	685	2,714.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	0.22960	0.00023	0.36860	0.00037	0.230	21.61	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	0.66190	0.00066	1.04910	0.00105	0.662	20.34	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	1.03070	0.00103	1.55680	0.00156	1.031	19.66	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	743.62280	0.74362	649.11880	0.64912	743.623	16.33	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	552.84490	0.55284	467.52330	0.46752	552.845	15.44	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.09590	0.00010	0.11490	0.00011	0.096	26.70	0.00	0	300.00
\$ / R	On 30/03/2015	Any day expiry			12.35380	12.35380	12.25630	12.25630		16.13	0.00	0	1,157.00
\$ / R	On 01/04/2015	Any day expiry			12.35780	12.35780	12.26030	12.26030		16.21	0.00	0	1,090.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	1.98130	0.00198	2.91040	0.00291	1.981	18.00	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	252.68770	0.25269	201.19180	0.20119	252.688	15.97	0.00	0	22,187.00
\$ / R	On 02/04/2015	Any day expiry			12.35980	12.35980	12.26230	12.26230		16.26	0.00	0	0.00
\$ / R	On 02/04/2015	Any day expiry	11.81	Call	573.32320	0.57332	490.31620	0.49032	573.323	15.06	0.00	0	2,500.00
\$ / R	On 09/04/2015	Any day expiry			12.37390	12.37390	12.27620	12.27620		16.00	0.00	0	0.00
\$ / R	On 09/04/2015	Any day expiry	12.21	Call	308.03710	0.30804	253.40310	0.25340	308.037	15.65	0.00	0	2,500.00
\$ / R	On 28/04/2015	Any day expiry			12.41190	12.41190	12.31420	12.31420		15.96	982,641.50	79	2,729.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	2.18390	0.00218	2.46840	0.00247	2.184	16.34	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	5.24370	0.00524	7.09450	0.00709	5.244	14.73	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	519.50940	0.51951	450.55070	0.45055	519.509	14.95	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	11.02750	0.01103	10.79960	0.01080	11.028	27.27	0.00	0	300.00

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\$ / R	On 13/05/2015	Any day expiry		12.44200	12.44200		12.34440	12.34440		16.01	0.00	0	6,000.00
\$ / R	On 15/05/2015	Any day expiry		12.44610	12.44610		12.34850	12.34850		16.03	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry		12.47050	12.47050		12.37280	12.37280		15.88	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	6.78650	0.00679	7.27510	0.00728	6.786	15.55	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	9.19870	0.00920	9.83200	0.00983	9.199	15.09	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	14.51270	0.01451	16.53110	0.01653	14.513	14.40	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	685.72950	0.68573	611.45920	0.61146	685.729	14.50	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	491.13970	0.49114	431.35780	0.43136	491.140	15.28	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	29.75610	0.02976	28.68510	0.02869	29.756	27.26	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry		12.48470	12.48470		12.38690	12.38690		16.01	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	11.93	Call	685.78530	0.68579	612.94940	0.61295	685.785	14.50	0.00	0	10,000.00
\$ / R	On 09/06/2015	Any day expiry		12.49690	12.49690		12.39910	12.39910		15.96	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future		12.50300	12.50300		12.40510	12.40510		15.97	2,403,939,307.00	192,269	851,920.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	8.97440	0.00897	9.54130	0.00954	8.974	15.59	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	9.34320	0.00934	9.93030	0.00993	9.343	15.53	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	10.33190	0.01033	10.97350	0.01097	10.332	15.38	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	14.81990	0.01482	15.71890	0.01572	14.820	14.85	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	15.42360	0.01542	16.35890	0.01636	15.424	14.79	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	34.06970	0.03407	40.16920	0.04017	34.070	14.11	0.00	0	45,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	1,071.80780	1.07181	982.24840	0.98225	1,071.808	14.18	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	1,054.45790	1.05446	965.28690	0.96529	1,054.458	14.19	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	51.45790	0.05146	60.18690	0.06019	51.458	14.19	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	969.40540	0.96941	882.36210	0.88236	969.405	14.24	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	928.01040	0.92801	842.14790	0.84215	928.010	14.27	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	164.33430	0.16433	192.30010	0.19230	164.334	14.66	0.00	0	34,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	171.58280	0.17158	200.40780	0.20041	171.583	14.71	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.20	Put	245.25610	0.24526	281.93930	0.28194	245.256	15.18	0.00	0	4,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	495.63550	0.49564	438.79200	0.43879	495.636	15.45	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Put	292.63550	0.29264	333.69200	0.33369	292.635	15.45	877,906.50	3,000	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	403.50010	0.40350	356.75970	0.35676	403.500	15.97	0.00	0	30,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	400.50010	0.40050	451.65970	0.45166	400.500	15.97	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	380.02170	0.38002	335.72680	0.33573	380.022	16.17	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	354.37610	0.35438	312.83380	0.31283	354.376	16.40	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	246.07490	0.24607	217.04040	0.21704	246.075	17.60	0.00	0	47,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	743.07490	0.74307	811.94040	0.81194	743.075	17.60	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	199.56720	0.19957	176.59190	0.17659	199.567	18.33	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	160.47040	0.16047	142.42470	0.14242	160.470	19.14	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	154.89190	0.15489	137.55920	0.13756	154.892	19.27	0.00	0	45,000.00
\$ / R	On 26/06/2015	Any day expiry		12.53320	12.53320		12.43570	12.43570		16.08	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	13.59520	0.01360	14.81150	0.01481	13.595	15.25	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	26.58140	0.02658	28.37200	0.02837	26.581	14.35	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	464.93360	0.46493	414.64870	0.41465	464.934	15.84	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	53.89160	0.05389	51.41200	0.05141	53.892	27.95	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry		12.54190	12.54190		12.44450	12.44450		16.04	35,101,800.00	2,800	8,000.00
\$ / R	On 29/07/2015	Any day expiry		12.60530	12.60530		12.50780	12.50780		16.11	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	19.42100	0.01942	20.98950	0.02099	19.421	14.69	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	37.95020	0.03795	41.12380	0.04112	37.950	14.14	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	463.13200	0.46313	420.18960	0.42019	463.132	16.44	0.00	0	250.00

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\$ / R	On 29/07/2015	Any day expiry	16.15	Call	88.62380	0.08862	86.50840	0.08651	88.624	28.29	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.66860	12.66860	12.57120	12.57120		16.13	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	27.20350	0.02720	29.25520	0.02926	27.203	14.67	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	48.76470	0.04876	52.42300	0.05242	48.765	14.12	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	454.48240	0.45448	416.65430	0.41665	454.482	17.05	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	116.14580	0.11615	105.83590	0.10584	116.146	28.82	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.69920	12.69920	12.60180	12.60180		16.19	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.70800	12.70800	12.61050	12.61050		16.17	8,552,484.00	673	71,983.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	21.06470	0.02106	22.67960	0.02268	21.065	14.96	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,130.53100	2.13053	2,034.74450	2.03474	2,130.531	14.89	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	41.80230	0.04180	44.81880	0.04482	41.802	14.31	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,751.13990	1.75114	1,656.74710	1.65675	1,751.140	14.28	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	43.13990	0.04314	46.24710	0.04625	43.140	14.28	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	58.75590	0.05876	62.92990	0.06293	58.756	13.98	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	67.28600	0.06729	72.04910	0.07205	67.286	13.84	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	94.11090	0.09411	106.18340	0.10618	94.111	13.64	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	101.74590	0.10175	114.51800	0.11452	101.746	13.68	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,222.00940	1.22201	1,138.36710	1.13837	1,222.009	13.75	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	930.64600	0.93065	858.73560	0.85874	930.646	14.15	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	670.00100	0.67000	617.69160	0.61769	670.001	15.56	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	471.82030	0.47182	434.59350	0.43459	471.820	17.20	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	386.06460	0.38606	356.16410	0.35616	386.065	18.17	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	278.42720	0.27843	257.57270	0.25757	278.427	19.83	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	238.14660	0.23815	221.00160	0.22100	238.147	20.59	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	207.59660	0.20760	193.31160	0.19331	207.597	21.30	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.73850	12.73850	12.64090	12.64090		16.29	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	34.15390	0.03415	36.63160	0.03663	34.154	14.50	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	58.80080	0.05880	62.71670	0.06272	58.801	14.02	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	84.86400	0.08486	90.30380	0.09030	84.864	13.68	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	449.43950	0.44944	414.82240	0.41482	449.439	17.74	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	306.16820	0.30617	283.40850	0.28341	306.168	19.74	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	139.70850	0.13971	126.02340	0.12602	139.709	28.60	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.80390	12.80390	12.70580	12.70580		16.39	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	39.20920	0.03921	42.29920	0.04230	39.209	14.28	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	65.78900	0.06579	70.68040	0.07068	65.789	13.85	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	450.22040	0.45022	416.45770	0.41646	450.220	18.43	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	165.71600	0.16572	149.55160	0.14955	165.716	28.29	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.86500	12.86500	12.76640	12.76640		16.45	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	43.60670	0.04361	46.87370	0.04687	43.607	14.10	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	72.00950	0.07201	76.97810	0.07698	72.009	13.74	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	449.89930	0.44990	417.04230	0.41704	449.899	19.04	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	164.13990	0.16414	151.43290	0.15143	164.140	28.06	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.89330	12.89330	12.79460	12.79460		16.55	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.89990	12.89990	12.80110	12.80110		16.54	30,030,967.20	2,328	51,408.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,007.37570	2.00738	1,911.63860	1.91164	2,007.376	13.90	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	57.47570	0.05748	60.53860	0.06054	57.476	13.90	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,961.57680	1.96158	1,865.98980	1.86599	1,961.577	13.85	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,781.08620	1.78109	1,686.18080	1.68618	1,781.086	13.66	0.00	0	40,051.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,605.54030		1.60554	1,511.48230	1.51148		1,605.540	13.47	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	138.39700		0.13840	152.52700	0.15253		138.397	13.30	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	175.93610		0.17594	192.34190	0.19234		175.936	13.56	4,398,402.50	25,000	45,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	190.74020		0.19074	207.98390	0.20798		190.740	13.65	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	257.43390		0.25743	0.00000	0.00000		257.434	14.02	2,574,339.00	10,000	35,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	703.73010		0.70373	652.58670	0.65259		703.730	16.80	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	671.31880		0.67132	622.42870	0.62243		671.319	17.06	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	640.89860		0.64090	594.18290	0.59418		640.899	17.32	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	575.31110		0.57531	533.48990	0.53349		575.311	17.94	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	392.74750		0.39275	364.35060	0.36435		392.748	20.23	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	312.21160		0.31221	290.82680	0.29083		312.212	21.66	6,244,232.00	20,000	43,600.00
\$ / R	On 21/12/2015	Any day expiry			12.92210		12.92210	12.82320	12.82320			16.48	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	46.69660		0.04670	49.53420	0.04953		46.697	13.92	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	76.18630		0.07619	80.13800	0.08014		76.186	13.59	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	446.86060		0.44686	414.92350	0.41492		446.861	19.64	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	161.62730		0.16163	150.63970	0.15064		161.627	27.78	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			13.04070		13.04070	12.94140	12.94140			16.60	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	143.53700		0.14354	152.60660	0.15261		143.537	12.97	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	372.53850		0.37254	347.07290	0.34707		372.538	22.10	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			13.10330		13.10330	13.00390	13.00390			16.59	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.11000		13.11000	13.01060	13.01060			16.59	0.00	0	0.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	183.19310		0.18319	206.35410	0.20635		183.193	12.72	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	391.52510		0.39153	372.16240	0.37216		391.525	22.73	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.28870		13.28870	13.19210	13.19210			17.12	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.29690		13.29690	13.20050	13.20050			17.12	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			13.49000		13.49000	13.39660	13.39660			17.48	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.49820		13.49820	13.40500	13.40500			17.47	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.67490		13.67490	13.58440	13.58440			17.64	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.68510		13.68510	13.59490	13.59490			17.73	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			12.32580		12.32580	12.22860	12.22860			16.21	382,099.80	31	1,596.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	104,585.39920		1.04585	94,874.69370	0.94875		104,585.399	23.47	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.50300		12.50300	12.40510	12.40510			15.97	7,751,860.00	620	932.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.70800		12.70800	12.61050	12.61050			16.17	12,708.00	1	125.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.89990		12.89990	12.80110	12.80110			16.54	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.11000		13.11000	13.01060	13.01060			16.59	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.43720		18.43720	18.44310	18.44310			12.30	19,801,552.80	1,074	19,326.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	0.04560		0.00005	0.06510	0.00007		0.046	24.64	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	0.12370		0.00012	0.18390	0.00018		0.124	22.37	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.50	Put	0.93940		0.00094	1.42380	0.00142		0.939	18.30	0.00	0	3,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	110.59280		0.11059	126.71320	0.12671		110.593	12.43	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	8.99100		0.00899	11.45390	0.01145		8.991	16.38	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	3.22830		0.00323	3.86770	0.00387		3.228	18.24	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	0.67610		0.00068	0.77560	0.00078		0.676	20.77	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.69160		18.69160	18.69870	18.69870			14.76	11,140,193.60	596	24,018.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	47.43150		0.04743	48.00240	0.04800		47.431	13.65	0.00	0	14,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	207.52540		0.20753	189.86630	0.18987		207.525	17.14	0.00	0	14,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 14/09/2015	Foreign Exchange Future			18.98960		18.98960		18.99970	18.99970		15.05	0.00	0	1,506.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.27570		19.27570		19.28580	19.28580		15.32	0.00	0	0.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.59410		19.59410		19.60500	19.60500		15.59	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10157		0.10157		0.10096	0.10096		17.25	0.00	0	560.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10315		0.10315		0.10254	0.10254		16.77	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10502		0.10502		0.10441	0.10441		15.66	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10683		0.10683		0.10621	0.10621		15.60	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.03510		13.03510		13.15240	13.15240		14.83	2,020,440.50	155	68,361.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	2.17250		0.00217		1.13930	0.00114	2.173	19.22	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	217.45430		0.21745		320.45360	0.32045	217.454	16.29	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	75.84530		0.07585		44.18090	0.04418	75.845	15.19	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	375.48040		0.37548		275.30650	0.27531	375.480	17.28	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	765.85450		0.76585		650.45040	0.65045	765.854	20.54	0.00	0	500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	965.32240		0.96532		848.72830	0.84873	965.322	22.85	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	985.29220		0.98529		868.63390	0.86863	985.292	23.08	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,215.08200		1.21508		1,098.00620	1.09801	1,215.082	25.74	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	0.01970		0.00002		0.03400	0.00003	0.020	33.16	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	0.01750		0.00002		0.02970	0.00003	0.018	33.64	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	0.01140		0.00001		0.01800	0.00002	0.011	35.57	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	0.01070		0.00001		0.01680	0.00002	0.011	35.86	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	0.01010		0.00001		0.01560	0.00002	0.010	36.15	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	0.00990		0.00001		0.01530	0.00002	0.010	36.25	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	0.00910		0.00001		0.01400	0.00001	0.009	36.63	0.00	0	32,000.00
€ / R	On 01/06/2015	Any day expiry			13.21160		13.21160		13.33180	13.33180		14.48	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	100.31360		0.10031		115.03100	0.11503	100.314	18.35	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.23730		13.23730		13.35780	13.35780		14.64	1,429,628.40	108	110,662.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	54.96180		0.05496		37.93570	0.03794	54.962	13.48	0.00	0	22,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	132.86800		0.13287		96.11330	0.09611	132.868	13.48	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	491.23530		0.49124		410.43920	0.41044	491.235	15.09	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	222.21830		0.22222		249.52840	0.24953	222.218	16.24	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	148.18300		0.14818		166.33280	0.16633	148.183	17.57	0.00	0	22,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	57.37340		0.05737		64.81180	0.06481	57.373	21.15	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.47810		13.47810		13.60250	13.60250		14.78	0.00	0	25,005.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	267.91320		0.26791		212.08620	0.21209	267.913	13.42	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	246.82200		0.24682		267.39760	0.26740	246.822	18.64	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.71320		13.71320		13.83910	13.83910		15.11	7,775,384.40	567	2,050.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	340.24410		0.34024		282.02930	0.28203	340.244	13.30	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	843.38010		0.84338		754.76060	0.75476	843.380	15.62	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	249.59340		0.24959		261.55370	0.26155	249.593	21.89	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.98050		13.98050		14.10880	14.10880		15.44	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.51630		14.51630		14.65750	14.65750		15.81	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
AL12	On 07/05/2015	Index Future			553.86500		553.86500		550.08900	550.08900			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL37	On 07/05/2015	Index Future			456.40400		456.40400		455.48600	455.48600			0.00	0	122.00
AL37	On 06/08/2015	Index Future			463.74200		463.74200		462.81100	462.81100			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			541.76700		541.76700		539.18500	539.18500			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			550.47700		550.47700		547.85600	547.85600			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			495.81500		495.81500		493.62400	493.62400			0.00	0	577.00
ALBI	On 06/08/2015	Index Future			503.78600		503.78600		501.56200	501.56200			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			512.24800		512.24800		509.99000	509.99000			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.33470		9.33470		9.37050	9.37050		17.81	1,026,817.00	110	7,663.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	8.40970		0.00841		8.31420	0.00831	8.410	22.06	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	117.43550		0.11744		102.57790	0.10258	117.435	18.43	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	7.58010		0.00758		9.95300	0.00995	7.580	22.17	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	0.61350		0.00061		0.84330	0.00084	0.614	29.88	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.41780		9.41780		9.45520	9.45520		16.76	0.00	0	11,323.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	30.68470		0.03068		27.92800	0.02793	30.685	16.77	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	60.02400		0.06002		52.85590	0.05286	60.024	16.49	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	140.73880		0.14074		127.36420	0.12736	140.739	16.47	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	461.95590		0.46196		483.49910	0.48350	461.956	16.58	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	283.61600		0.28362		298.47160	0.29847	283.616	16.97	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	228.19890		0.22820		241.01300	0.24101	228.199	17.27	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.52570		9.52570		9.56470	9.56470		15.02	381,028.00	40	817.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.63180		9.63180		9.67150	9.67150		14.75	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.75380		9.75380		9.79350	9.79350		14.60	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.65920		9.65920		9.69660	9.69660		10.63	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.78570		9.78570		9.82410	9.82410		14.93	0.00	0	1,631.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.93590		9.93590		9.97650	9.97650		14.28	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.23270		12.23270		12.27240	12.27240		14.56	0.00	0	3,141.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.45120		12.45120		12.49090	12.49090		15.37	0.00	0	6,542.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.71080		12.71080		12.75080	12.75080		15.86	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.96250		1.96250		1.94710	1.94710		13.62	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.96960		1.96960		1.95470	1.95470		15.02	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.98330		1.98330		1.96860	1.96860		14.91	0.00	0	0.00
DKK / R	On 16/03/2015	Foreign Exchange Future			1.75020		1.75020		1.76800	1.76800		8.93	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.78120		1.78120		1.79970	1.79970		16.47	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.81760		1.81760		1.83600	1.83600		15.34	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			122.39591		122.39591		122.32043	122.32043			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			124.39516		124.39516		124.32007	124.32007			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.36153	84.99159		9.43571	84.42976				15,298,486.20	180	6,576.00
ES33	On 06/08/2015	Bond Future	9.43916	86.37256		9.51551	85.80278				0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.51075	84.02068		9.58930	83.44246				0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
GOVI	On 07/05/2015	GOVI	491.91500	491.91500		489.81300	489.81300				0.00	0	462.00
GOVI	On 06/08/2015	GOVI	499.82300	499.82300		497.69000	497.69000				0.00	0	29.00
GOVI	On 05/11/2015	GOVI	508.21900	508.21900		506.05300	506.05300				0.00	0	0.00
I2025	On 07/05/2015	Bond Future	118.87615	118.87615		118.83347	118.83347				0.00	0	16.00
I2025	On 06/08/2015	Bond Future	119.65201	119.65201		119.61031	119.61031				0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
I2038	On 07/05/2015	Bond Future	127.53178	127.53178		127.59997	127.59997				0.00	0	2,447.00
I2038	On 06/08/2015	Bond Future	128.30319	128.30319		128.37447	128.37447				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
I2046	On 07/05/2015	Bond Future	126.09017	126.09017		125.87592	125.87592				0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	128.14949	128.14949		127.93349	127.93349				0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
I2050	On 07/05/2015	Bond Future	135.00056	135.00056		135.07132	135.07132				0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	135.74617	135.74617		135.81959	135.81959				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
IGOV	On 07/05/2015	Index Future	225.68500	225.68500		225.66000	225.66000				0.00	0	1,081.00
IGOV	On 06/08/2015	Index Future	229.33200	229.33200		229.30700	229.30700				0.00	0	100.00
IGOV	On 05/11/2015	Index Future	233.20100	233.20100		233.17800	233.17800				0.00	0	0.00
ILBI	On 07/05/2015	Index Future	610.97700	610.97700		611.12300	611.12300				0.00	0	0.00
ILBI	On 06/08/2015	Index Future	620.95200	620.95200		621.10300	621.10300				0.00	0	159.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.19000	93.81000		6.24000	93.76000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.28000	93.72000		6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.37000	93.63000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.40000	93.60000		6.42000	93.58000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	6.51000	93.49000		6.54000	93.46000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015		Jibar Tradeable Future	6.52000	93.48000		6.24500	93.75500			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.56000	93.44000		6.59000	93.41000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.82000	93.18000		6.83000	93.17000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.96000	93.04000		6.98000	93.02000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.12000	92.88000		7.18000	92.82000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.27000	92.73000		7.33000	92.67000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.40000	92.60000		7.47000	92.53000			0.00	0	0.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.13430	0.13430		0.13350	0.13350			0.00	0	8.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.13460	0.13460		0.13430	0.13430			0.00	0	0.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.13340	0.13340		0.13450	0.13450			0.00	0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.13610	0.13610		0.13540	0.13540			0.00	0	1,870.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.06180	0.06180		0.06130	0.06130		21.17	0.00	0	5,506.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.05590	0.05590		0.05600	0.05600			0.00	0	25,000.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05300	0.05300		0.05260	0.05260			0.00	0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05170	0.05170		0.05140	0.05140			0.00	0	92,501.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.05750	1.05750		1.07550	1.07550			0.00	0	317.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.05870	1.05870		1.07680	1.07680			0.00	0	301.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.06060	1.06060		1.07870	1.07870			0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.06300	1.06300		1.08110	1.08110			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/05/2015		Bond Future	7.92341	123.40451		8.00221	122.73973		8.11	9,131,933.74	74	37,599.00
R186	On 07/05/2015	7.30	Call	147.55000	0.14755		0.00000	0.00000	147.550	7.87	155,222.60	1,052	700.00
R186	On 07/05/2015	7.40	Put	4,786.87000	4.78687		5,367.24000	5.36724	4,786.870	7.90	0.00	0	4,229.00
R186	On 07/05/2015	7.45	Put	4,403.03000	4.40303		4,966.39000	4.96639	4,403.030	7.92	0.00	0	4,229.00
R186	On 07/05/2015	7.50	Put	4,032.72000	4.03272		4,577.05000	4.57705	4,032.720	7.94	0.00	0	4,229.00
R186	On 07/05/2015	7.80	Put	2,151.76000	2.15176		2,550.43000	2.55043	2,151.760	8.04	0.00	0	300.00
R186	On 07/05/2015	8.00	Put	1,271.57000	1.27157		1,565.05000	1.56505	1,271.570	8.11	0.00	0	4,229.00
R186	On 07/05/2015	8.05	Put	1,101.31000	1.10131		1,367.15000	1.36715	1,101.310	8.14	0.00	0	4,229.00
R186	On 07/05/2015	8.10	Put	948.66000	0.94866		1,187.84000	1.18784	948.660	8.17	0.00	0	4,229.00
R186	On 06/08/2015		Bond Future	7.97437	120.11229		8.05592	119.43823		8.24	0.00	0	640.00
R186	On 06/08/2015	7.75	Call	1,676.64000	1.67664		0.00000	0.00000	1,676.640	8.15	1,676,640.00	1,000	1,000.00
R186	On 06/08/2015	8.90	Put	402.36000	0.40236		451.34000	0.45134	402.360	8.66	2,293,452.00	5,700	5,350.00
R186	On 05/11/2015		Bond Future	8.01529	122.11054		8.09963	121.42688		8.00	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	717.33000	0.71733		792.13000	0.79213	717.330	8.34	0.00	0	2,600.00
R186	On 04/02/2016		Bond Future	8.04299	118.99181		8.12998	118.29975		8.06	0.00	0	5,592.00
R186	On 21/12/2026		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	Premium Value	Contracts Traded	Open Interest
R186/R157	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 07/05/2015	Bond Future	288.18719		288.18719		288.34163	288.34163			0.00	0	1,044.00
R197	On 06/08/2015	Bond Future	286.84183		286.84183		287.00290	287.00290			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 07/05/2015	Bond Future	238.29119		238.29119		238.41970	238.41970			0.00	0	50,918.00
R202	On 06/08/2015	Bond Future	238.96866		238.96866		239.10235	239.10235			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 07/05/2015	Bond Future	7.69810		101.82008		7.76174	101.45198		6.40	0.00	0	14,434.00
R2023	On 06/08/2015	Bond Future	7.74884		103.47454		7.81511	103.10179		6.23	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	78.97000		80.21000	0.08021	78.970	6.62	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/05/2015	Bond Future	6.93356		104.08689		6.99006	103.96449		2.07	0.00	0	7,710.00
R203	On 06/08/2015	Bond Future	6.98363		105.77819		7.04686	105.65517		1.93	0.00	0	0.00
R203	On 05/11/2015	Bond Future	7.00812		103.37018		7.07976	103.24637		1.78	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
R203/R157	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/05/2015	Bond Future	8.29435		99.73595		8.37294	99.08925			2,992,078.50	30	5,805.00
R2030	On 06/08/2015	Bond Future	8.34995		97.34821		8.43092	96.69228			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 07/05/2015	Bond Future	8.42807		99.34309		8.50662	98.65386			0.00	0	18.00
R2032	On 06/08/2015	Bond Future	8.48174		100.95759		8.56252	100.25851			0.00	0	0.00
R2032	On 05/11/2015	Bond Future	8.52779		98.48074		8.61082	97.77131			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 07/05/2015	Bond Future	8.49204		102.42807		8.56019	101.76027			0.00	0	32,861.00
R2037	On 06/08/2015	Bond Future	8.54490		99.83351		8.61489	99.15623			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future	8.58657		101.49498		8.65833	100.80768			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 07/05/2015	Bond Future	7.18498		105.66036		7.22963	105.51844		3.11	31,698,108.00	300	14,509.00
R204	On 06/08/2015	Bond Future	7.24376		103.34104		7.29180	103.19820		3.12	0.00	0	100.00
R204	On 06/08/2015	Bond Future	8.41	Put	52.82000		50.49000	0.05049	52.820	3.33	0.00	0	699.00
R204	On 05/11/2015	Bond Future	7.28155		105.06021		7.33347	104.91624		2.96	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/R157	On 15/01/2020	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	Premium Value	Contracts Traded	Open Interest
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.52482		104.82003		8.59280	104.08476			0.00	0	9,494.00
R2044	On 06/08/2015	Bond Future			8.57448		102.13921		8.64423	101.39331			0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.61365		103.83894		8.68508	103.08193			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 07/05/2015	Bond Future			8.51144		104.33472		8.57919	103.57817			0.00	0	37,576.00
R2048	On 06/08/2015	Bond Future			8.55634		106.03004		8.62578	105.26258			0.00	0	745.00
R2048	On 05/11/2015	Bond Future			8.59651		103.36200		8.66765	102.58286			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 07/05/2015	Bond Future			7.37359		101.84672		7.43339	101.61464		4.11	0.00	0	35,423.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,567.17000		1.56717	1,380.05000	1.38005		1,567.170	4.18	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.43430		99.85899		7.49782	99.62444		4.12	0.00	0	100.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,090.27000		1.09027	943.09000	0.94309		1,090.270	4.11	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.47328		101.52040		7.54079	101.28320		3.95	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,216.07000		1.21607	1,063.23000	1.06323		1,216.070	3.94	0.00	0	53.00
R207	On 04/02/2016	Bond Future			7.48837		99.69111		7.55987	99.45289		3.84	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	1,103.49000		1.10349	952.55000	0.95255		1,103.490	3.79	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/R157	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 07/05/2015	Bond Future			7.49138		97.28674		7.55049	97.01582		5.20	26,072,846.32	268	60,821.00
R208	On 06/08/2015	Bond Future			7.54425		98.86775		7.60629	98.59378		5.05	0.00	0	100.00
R208	On 06/08/2015	Bond Future	8.85	Put	60.58000		0.06058	60.79000	0.06079		60.580	5.37	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.58407		97.11167		7.64927	96.83434		5.01	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	389.41000		0.38941	411.61000	0.41161		389.410	5.24	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	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 07/05/2015	Bond Future			8.44324		79.34772		8.51627	78.75698		12.83	793,477.20	10	18,153.00
R209	On 07/05/2015	Bond Future	7.30	Call	8.56000		0.00856	4.49000	0.00449		8.560	12.30	0.00	0	700.00
R209	On 07/05/2015	Bond Future	8.30	Put	2,261.23000		2.26123	2,628.77000	2.62877		2,261.230	12.73	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.48991		80.63727		8.56477	80.03796		12.59	0.00	0	100.00
R209	On 06/08/2015	Bond Future	9.90	Put	147.58000		0.14758	165.29000	0.16529		147.580	13.28	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.52974		78.82992		8.60642	78.22169		12.86	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209/R157	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/05/2015	Bond Future	174.93490		174.93490		174.83429	174.83429			0.00	0	829.00
R210	On 06/08/2015	Bond Future	177.79212		177.79212		177.69222	177.69222			0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/05/2015	Bond Future	131.44535		131.44535		131.51819	131.51819			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future	131.97405		131.97405		132.04989	132.04989			0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/05/2015	Bond Future	137.37441		137.37441		137.44808	137.44808			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future	137.84203		137.84203		137.91879	137.91879			0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/05/2015	Bond Future	8.34531		89.67992		8.41848	89.09994		10.98	0.00	0	16,829.00
R213	On 06/08/2015	Bond Future	8.39538		91.13709		8.47058	90.54891		10.75	0.00	0	0.00
R213	On 05/11/2015	Bond Future	8.44018		89.10750		8.51744	88.51064		10.94	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/05/2015	Bond Future	8.46590		80.78573		8.53868	80.15803		13.54	0.00	0	15,271.00
R214	On 06/08/2015	Bond Future	8.50986		82.09842		8.58442	81.46156		13.30	0.00	0	0.00
R214	On 05/11/2015	Bond Future	8.54912		80.17179		8.62546	79.52527		13.61	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.58128		81.60393		8.65926	80.94849		13.29	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future	21,281.46000		21,281.46000		21,264.86000	21,264.86000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,534.30000		21,534.30000		21,520.91000	21,520.91000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.70320		4.70320		4.65620	4.65620		15.11	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.66390		4.66390		4.61740	4.61740		14.30	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.63180		4.63180		4.59160	4.59160		12.94	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.70350		1.70350		1.71150	1.71150			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.65630		1.65630		1.65430	1.65430			0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.60010		1.60010		1.60360	1.60360			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>										<b>4,201,922,151.28</b>	<b>396,329</b>	<b>4 697 184.00</b>
<b><u>i-Bonds</u></b>												
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.35663				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.76000	103.80835	6.76000	103.75130				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.77082				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.36500	102.88391	8.36500	102.81405				0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000	0.00000	101.19796				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.97500	106.32259	8.97500	106.24569				0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	106.33100	10.00000	106.24800				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.33233				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.40857				0.00	200,000,000	200,000,000.00
AB013	On 21/11/2018	Spot Bond	9.23000	99.74962	9.23000	99.67506				0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000	10.01557	100.00000	9.94051				0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	103.44054	10.84000	103.35008				0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000	11.40507	100.00000	11.33520				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.81000	103.83689	6.81000	103.77893				0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.34796				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.53500	107.09377	8.53500	107.01962				0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	107.42400	10.00000	107.34000				0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond	2.38000	125.95032	2.38000	272.54835				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.36158				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.16160				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	99.91978				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	99.91752				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.26907			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.01996			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.73480			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	98.91599		100.00000	99.72678			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.12000	173.48117		2.12000	173.48124			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.18943		2.76000	164.18104			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.94251		2.17000	174.94187			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.91040		1.82000	186.91506			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.93125	80.30375		7.93125	80.25339			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.93125	80.30375		7.93125	80.25339			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.94000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.79658			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.63000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.76000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.23000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.79000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.19000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.33903			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.20395			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	92.84000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	92.16000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.89000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	91.62000		0.00		0	0.00	
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48156		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.05000	109.85477	7.05000	103.07573		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.22910		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	90.31000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	89.80000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.70000	94.20778	2.70000	108.12032		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.49000	102.41075	2.49000	161.47529		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.30500	118.27123	2.30500	216.71409		0.00		0	0.00	
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000		0.00		0	0.00	
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	88.05000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	9.33000	91.59272	9.33000	91.52466		0.00		0	0.00	
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.59000		0.00		0	0.00	
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	84.66000		0.00		0	0.00	
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.56070		0.00		0	0.00	
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	96.21000		0.00		0	0.00	
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	104.68500		0.00		0	0.00	
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN76	On 21/12/2026	Spot Bond	9.63000	108.46825	9.63000	108.38420		0.00		0	0.00	
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.79000		0.00		0	0.00	
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN79	On 21/12/2026	Spot Bond	9.36500	110.41314	9.36500	110.32988		0.00		0	0.00	
ABN80	On 31/03/2021	Spot Bond	8.68000	94.16419	8.68000	94.09827		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.75000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	111.79000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.46000		109.71022		9.46000	109.62667			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	90.03000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.03996			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.85526			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.08500		104.67539		8.08500	104.60667			0.00	0	1,552,300,000.00
ABS11	On 09/04/2021	Spot Bond	8.68500		107.53798		8.68500	107.46266			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.92000		103.24955		6.92000	103.19136			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.77000		99.99982		8.77000	99.92911			0.00	0	3,714,400,000.00
ABS7	On 11/09/2026	Spot Bond	9.56000		94.88667		9.56000	94.81446			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.44000		101.80686		7.44000	101.74526			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.19000		218.03583		2.19000	276.24992			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	2.04000		126.10916		2.04000	128.92264			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.22000		129.28883		2.22000	131.88469			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00635		100.00000	0.00630			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		98.54400		100.00000	97.76191			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.21000		107.81812		11.21000	101.02334			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.58573			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.80413	100.00000	6.75371				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.59986				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.79981				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	40.55579	100.00000	40.25525				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.57160				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	68.66147	11.00000	68.60260				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	40.55579	100.00000	40.25525				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.84353				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.82785				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.85053				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.84580				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.84372				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.97128				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.97128				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.97667				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.97667				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.96590				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	94.73799				0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.42400	10.00000	107.34000				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.63821				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.84867				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	99.84371			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.84177			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.84556			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.85434			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.72500	104.60306		8.72500	104.73904			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.05857			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.68818			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	88.82710			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	188.29454			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	188.39162			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.85045			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.82757			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.24423			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.82805			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.96236			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.39848			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.42400		10.00000	107.34000			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.08763			0.00	0	540,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.00676			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.84990			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.85037			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.86829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL154	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.87149			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.86528			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.85352			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.86012			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.86773			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.86566			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	99.88982		10.23000	99.80726			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.86341			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.86678			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	121.17195			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		9.30500	103.99762		9.30500	103.91969			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.85401			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	117.05096		1.75000	117.18600			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.87526			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.86528			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.84570			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.84091			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.85047			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.02440			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.50104			0.00	0	2,500,000.00
ACL182	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.36124			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.85220			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.79322			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	99.84187			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.85725			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.84905			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.84658			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.14822			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.34987			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.84609			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.84609			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.82563			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.84474			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.83703			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.58198			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.82563			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	96.83437			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.84289			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.83327			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	136.86119			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	137.83386			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.85430			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.85564			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.41567			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.85200			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.86100			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.84570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL215	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.85410			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.85430			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	99.85218			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.06889			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.90185			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.94157			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.33742			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.12958			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		22.38415		100.00000	22.21642			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		15.03972		100.00000	14.92826			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.36074			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.11782			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.22584			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.36975			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.07528			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.87000		101.34618		7.87000	101.28172			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.37630			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.59660			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.82500		99.21239		8.82500	99.14180			0.00	0	2,975,100,000.00
AIR02	On 30/04/2023	Spot Bond	9.46000		116.76261		9.46000	116.67369			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.13000		103.67768		7.13000	103.61849			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.07000		103.81669		9.07000	103.74041			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.86803		100.00000	15.76233			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.78000		104.64968		9.78000	104.56690			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond	2.74000	165.97444		2.74000	165.96612			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.15448			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.13620			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	81.83857		100.00000	81.29176			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.59787			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.71910			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.91831			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.30507			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.86387			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.86011			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.80385			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.70037			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	114.11000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	93.69000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.44701			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	87.61638			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.55500	131.45557		2.55500	235.76227			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	109.61574			0.00	0	0.00
ASN024	On 15/08/2016	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	Premium Value	Contracts Traded	Open Interest
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	111.69282			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	98.39245			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		100.00000		0.00000	106.19938			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	88.97173			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.85250			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.67772			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.57000		164.80049		2.57000	208.79467			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.05777			0.00	0	3,000,000,000.00
ASN048	On 12/03/2020	Spot Bond	100.00000		3.14876		100.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		31.84575		100.00000	31.63363			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		17.65073		100.00000	17.51993			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		17.73911		100.00000	17.60766			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.34139		100.00000	17.21289			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.01809			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.86577			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.52117			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.77500		107.52582		8.77500	107.44974		84,240,000,000,000.00	9,600,000,000	2,400,000,000.00	
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.14383			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.78760			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.09470			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.67762			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.39569			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.25500		103.95773		9.25500	103.88024			0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond	7.29000	107.58760		7.29000	107.52412			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	59.41234		100.00000	58.97206			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	104.20078			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.68500	107.30991		8.68500	107.23475			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.90542	104.20760		10.90542	103.25808			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.93169	102.67089		10.93169	102.31730			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.95800	102.63539		10.95800	102.30535			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.15499			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.98676	102.55501		10.98676	102.28464			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.69816	102.62597		11.69816	102.41201			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.20408			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.20408			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.20415			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.15542	102.14142		11.15542	101.99236			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.09080	103.45974		11.09080	102.37842			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.93169	102.67089		10.93169	102.31730			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.00144	102.91021		11.00144	102.52158			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.18012	98.58861		10.18012	102.11218			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.09614			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.98799			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.98799			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00401			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.07566	104.83140		9.07566	103.61639			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA24	On 30/06/2017	Spot Bond	11.46000	101.63983		11.46000	101.47284			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.93195			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.38500	75.17683		11.38500	99.50289			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00402			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.90979			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	95.15220		9.28000	101.85174			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.04676			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.17500	73.80897		11.17500	99.46922			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.98817			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.03700			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.03700			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.89389			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.96473			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.05657			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00401			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.05657			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.96864			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.98826			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	102.05667			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.50732			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.61535			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.90542	104.79993		13.90542	103.81301			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.13537	103.49385		15.13537	103.24000			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.01487	103.33235		14.01487	102.89274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.67057			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.67057			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.67057			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.76786			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	102.32967			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		28.82674	100.00000		28.66298			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		22.50959	100.00000		22.34278			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		20.48626	100.00000		20.33445			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.64584	100.00000		12.55213			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.67229	100.00000		12.57733			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		15.28942	100.00000		15.17612			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.24802	100.00000		13.14985			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.99092			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.00472			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.21068			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.28153			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.55426	100.00000		9.48345			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.55426	100.00000		9.48345			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		90.57072	100.00000		89.90148			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		84.68677	100.00000		84.10138			0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		81.83857	100.00000		81.29176			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.09000	103.61454		2.09000	180.18355			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		7.98000	100.91351		7.98000	160.81393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0206	On 02/03/2028	Spot Bond	7.98000	94.93748		7.98000	161.13781			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.36500	101.38444		8.36500	101.31599			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	7.77500	101.59534		7.77500	101.53114			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.83047			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.06712			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.72831			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.15717			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.22639			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.41973			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	37.46243		100.00000	37.18481			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	100.00000		0.00000	100.88446			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.90153			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.90722			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.97546			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.06636			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	23.44687		100.00000	23.27312			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	23.44687		100.00000	23.27312			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	100.00000		0.00000	99.94048			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.93927			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	9.43500	98.89151		9.43500	98.81639			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.93564			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.92909			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	21.02245		100.00000	16.69423			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	21.02245		100.00000	16.69423			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.00000		0.00000	100.57175			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		10.47500	105.62741		10.47500	104.69731			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	100.00000		0.00000	100.93263			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond		10.11500	101.98622		10.11500	100.75529			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.75452			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	63.49933		100.00000	63.13860			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.24958			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.12959			0.00	0	90,000,000.00
BID06	On 30/06/2019	Spot Bond		8.48500	70.40309		8.48500	103.06384			0.00	0	2,200,000,000.00
BIDC43	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.02375			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.02585			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.33558			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.38648			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.32327			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.33914			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.36792			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.48720			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.69566			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond		100.00000	83.40008		100.00000	82.85018		5,000,000,000,000,000.00	50,000,000,000	30,000,000,000.00	
BSR11U	On 19/06/2015	Spot Bond		100.00000	99.17355		100.00000	98.36066			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.11129			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.14254			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.92586			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.77573			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.16656			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	85.08159		100.00000	84.49074			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.96631			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94840			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.89605			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.75555			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.54670			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.44271			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.40824			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.68424			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.33896			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.30167			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.26640			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.05719			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.84799			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.79632			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.72851			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.67421			0.00	0	0.00
BTC033	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.70447			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	29.77839		100.00000	29.55772			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.91615			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.48289			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.38500	112.16364		9.38500	112.07842			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	106.05505			0.00	200,000,000	100,000,000.00
CBL11	On 06/05/2016	Spot Bond		9.39500	104.94419		9.39500	104.86437			0.00	0	100,000,000.00
CBL12	On 06/09/2018	Spot Bond		12.37500	97.39208		12.37500	97.29679			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	98.08900			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		12.67500	97.97300		12.67500	97.87327			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.53132			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.83500	102.29477		9.83500	102.21341			0.00	0	50,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	97.11893			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.67500	95.26417		12.67500	95.16719			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.28105			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	91.79416			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.52067			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		11.95500	90.03691		11.95500	89.95030			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.83000	118.10009		9.83000	118.00673			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.11000	111.86682		10.11000	111.77592			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		8.99000	114.14701		8.99000	114.06430			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.12442			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.58500	106.05584		11.58500	105.95690			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.16373			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.69737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.42420		10.00000	107.34010			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.83332			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.75352			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.24282			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.20329			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.26816			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.76258			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.83097			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.90959			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.77959			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.77172			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.81328			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.85056			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.49848			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.03661		10.11000	101.95324			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.40896			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.10013		2.76000	121.09372			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	107.20244			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	118.32829		3.14000	120.94279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN194		On 31/08/2016	Spot Bond	8.25000	100.35211	8.25000	100.28600			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	2.92000	127.61586	2.92000	121.81750			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	126.27369	2.40000	120.54136			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.78759			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.38000	103.70244	8.38000	103.63230			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.12447			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.14421			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.43000	103.79226	8.43000	103.72165			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.43000	103.79226	8.43000	103.72165			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.48000	102.60688	8.48000	102.53667			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.84677			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.83053			0.00	0	0.00
CLN230/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.42400	10.00000	107.34000			0.00	0	0.00
CLN231/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.42400	10.00000	107.34000			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.52925			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.37948			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	100.50614	9.35000	100.43006			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.50614	9.35000	100.43006			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.94734			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.53830			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.54506			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.54541				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.53830				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.53830				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.57754				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.45824				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.10251				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.55210				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.55210				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.55210				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.01904				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.10500	101.54347	9.10500	106.27816				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.63130				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.82515				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.18140				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.18254				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.22654				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.38378				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.40224				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39170				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.61934				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00110				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.91592				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.60459				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.85239				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.02994			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.68468			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.05415			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.85050			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.99585			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.42400		10.00000	107.34000			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63916			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.83030			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.70421			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.83601			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.66355			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.80660			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.79823			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	132.82710			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.05199			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.48789			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	132.20578			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.04467			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	129.23404			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	129.57084			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.59379			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.61000	97.66998		10.61000	97.58634			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.13000	94.34115		11.13000	94.25650			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.71888		0.00		0	0.00	
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	99.82333		0.00		0	0.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.58049		0.00		0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.01043		0.00		0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.93887		0.00		0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	107.67887	8.80500	103.21645		0.00		0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.84474		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.99808		0.00		0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	125.91469		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.83479		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	99.82371		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.84306		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.77912		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	77.89667		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.82798		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.71888		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	114.49615		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	114.56950		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.98796		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.79563		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.72880		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.78052		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.82021		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.86381		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.82906			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.97852			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.67930			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.67920			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.93811			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.23957			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	104.38771			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	102.96484			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.04600			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.85851			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	99.92364		10.55000	99.80139			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.79000	104.42688		9.79000	104.28579			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	99.85513			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	103.31384			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		11.93000	105.63926		11.93000	105.46289			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.95301			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		11.96000	105.26283		11.96000	105.16156			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.02000	106.95550		10.02000	106.86888			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.95301			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.06499			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	102.11104			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	99.85748			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	99.85425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.85439		0.00		0	0.00	
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.79228		0.00		0	0.00	
CLN376	On 20/03/2021	Spot Bond	9.30500	102.49582	9.30500	102.41859		0.00		0	0.00	
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	104.89798		0.00		0	0.00	
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.82850		0.00		0	0.00	
CLN379	On 20/03/2024	Spot Bond	10.57000	99.77204	10.57000	99.68691		0.00		0	0.00	
CLN380	On 20/09/2024	Spot Bond	11.00000	99.88175	11.00000	99.79315		0.00		0	0.00	
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.03946		0.00		0	0.00	
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	99.82563		0.00		0	0.00	
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.05311		0.00		0	0.00	
CLN384	On 20/09/2024	Spot Bond	11.72000	101.64879	11.72000	101.55289		0.00		0	0.00	
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	99.80881		0.00		0	0.00	
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	99.85414		0.00		0	0.00	
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.15449		0.00		0	0.00	
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	99.84393		0.00		0	0.00	
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.48481		0.00		0	0.00	
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.86664		0.00		0	0.00	
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.85239		0.00		0	0.00	
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	91.27430		0.00		0	0.00	
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.84378		0.00		0	0.00	
CLN395	On 02/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.14639		0.00		0	0.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	40.57819	7.01000	41.17003		0.00		0	0.00	
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	168.20464		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.36500		101.38444		8.36500	145.95374			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.98000		36.52655		7.98000	160.81393			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.98000		36.96683		7.98000	161.13781			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.76881			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.73264			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.39522			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.39522			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.84485			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.85547			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.85344			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.38544			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.84187			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.01043			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.85602			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.85817			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.85911			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.85811			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.36760			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.37313			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.56000		104.63371		8.56000	108.20838			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.58500		103.62095		8.58500	103.54919			0.00	0	820,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.94500		115.84400		9.94500	115.75138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond	7.50000	105.18104		7.50000	105.11723			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.51500	105.49368		9.51500	105.41245			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.57000	106.36850		9.57000	106.28658			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.94000	99.56891		9.94000	99.48933			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.71000	101.04217		10.71000	100.95533			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.71000	93.86073		10.71000	93.78006			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.30468			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.00291			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	9.20082		100.00000	9.13411			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.33406			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.80311			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.66681			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.29091			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.38756			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.42795			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	9.25058		100.00000	9.18351			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	11.18382		100.00000	11.10273			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.28000	100.27743		11.28000	100.63648			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.17725		100.00000	13.08172			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	5.57815		100.00000	5.53771			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	13.85614		100.00000	13.75569			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.88502			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.96000	100.69746		7.96000	100.63234			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.39602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG56	On 25/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.31248			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.19293			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond		100.00000	60.30360		100.00000	59.85173			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.08314			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.42525			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.73159			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.77030			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.79601			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.69619			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.82276			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.05122			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond		8.50500	104.66718		8.50500	104.59535			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.23000	112.84651		7.23000	112.78047			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		8.36000	105.25854		8.36000	105.18711			0.00	0	1,713,300,000.00
DV23	On 27/02/2023	Spot Bond		9.14000	105.24702		9.14000	105.16910		2,803,174,020,000.00	306,693,000	1,263,872,000.00	
DV24	On 18/02/2024	Spot Bond		9.20000	103.62287		9.20000	103.54566			0.00	0	500,000,000.00
DV29	On 18/02/2029	Spot Bond		9.33000	106.64682		9.33000	106.56626			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.81655			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.37685			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.94367			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.39433			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.01822			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.01848			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.53422				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.72651				0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.92075				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.87000	125.89650	7.87000	125.81599				0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	95.09948				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.25000	100.36557	2.25000	100.36444				0.00	0	63,500,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000	101.15083	1.20000	134.83863				0.00	0	44,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.18000	122.70816	2.19000	122.57170				0.00	0	44,600,000,000.00
EL29	On 19/11/2029	Spot Bond	2.17000	110.31208	2.17000	110.31157				0.00	0	13,400,000,000.00
EL30	On 29/07/2030	Spot Bond	2.15000	110.43846	2.15000	110.43814				0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.13500	103.62478	2.13500	103.62469				0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.23000	100.69828	2.23000	100.69732				0.00	0	73,500,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.40500	106.13168	9.40500	106.05088				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.25500	106.76207	9.25500	106.68335				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.76000	105.36807	9.76000	105.28489				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.96500	97.14009	9.96500	99.41493				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.10500	108.57477	10.10500	106.82915				0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.49117				0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000	0.00000	96.57362				0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.01848				0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.75255				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF005	On 06/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.72407			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.68632			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.22378			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.32301			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.35245			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.36448			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	82.58260		100.00000	82.03809			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.07000	103.11378		11.07000	103.02299			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.55146			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.02014			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.24099			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.75500	100.88933		9.75500	100.81016			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.50317			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	97.21291			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.52933			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.56166			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.42400		10.00000	107.34000			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.47225			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.49146			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.46840			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.48442			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.48415			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.47766			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000	100.74073		6.80000	100.68615		408,000,000,000,000.00	60,000,000,000	37,324,420,000.00	
ES18	On 20/04/2018	Spot Bond	7.74500	107.79563		7.74500	107.72815		270,150,247,000.00	34,880,600	16,203,495,100.00	
ES23	On 25/01/2023	Spot Bond	8.42500	110.28391		8.42500	110.20851		896,628,097,500.00	106,424,700	87,146,976,500.00	
ES26	On 02/04/2026	Spot Bond	8.73500	97.35971		8.73500	97.29113		981,551,950,000.00	112,370,000	44,603,142,500.00	
ES33	On 15/09/2033	Spot Bond	9.31000	84.19021		9.38000	83.59174		10,150,262,878,000.00	1,090,253,800	54,234,596,600.00	
ES42	On 25/04/2042	Spot Bond	9.38500	94.65389		9.38500	94.58237		0.00	0	16,000,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.47708		0.00	0	0.00	
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.49182		0.00	0	0.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.36595		0.00	0	0.00	
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.11776		0.00	0	0.00	
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.57764		0.00	0	0.00	
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.39156		0.00	0	0.00	
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	103.02255		0.00	0	0.00	
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.35639		0.00	0	0.00	
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.21493		0.00	0	0.00	
FIFC16	On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.05398		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	11.42369		100.00000	11.33808		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	11.11834		100.00000	11.03503		0.00	0	0.00	
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.94198		0.00	0	0.00	
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	98.68215		0.00	0	0.00	
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.93466		0.00	0	0.00	
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.92978		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB05		On 21/12/2018	Spot Bond	9.27500	99.54372	9.27500	99.46937			0.00	0	0.00
FRB08		On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00569			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00563			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.03009			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	103.01218			0.00	0	0.00
FRB12		On 02/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.25229			0.00	0	2,000,000,000.00
FRB13		On 02/06/2026	Spot Bond	0.00000	100.00000	0.00000	100.25642			0.00	0	0.00
FRB14		On 02/06/2026	Spot Bond	10.00500	102.79397	10.00500	102.72180			0.00	0	0.00
FRB15		On 06/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.18095			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	10.05500	108.74132	10.05500	108.65343			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.02587			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.22000	131.00698	2.22000	131.88469			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.22000	127.38730	2.22000	275.66147			0.00	0	0.00
FRBI25		On 31/01/2025	Spot Bond	2.41500	104.31623	2.41500	110.88461			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	2.47000	102.63413	2.47000	161.82776			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.19500	120.12290	2.19500	220.10897			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	7.32000	109.72010	7.32000	102.94001			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	7.69900	65.47637	7.69900	64.85651			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.43000	42.02812	9.43000	41.11982			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.67000	40.70664	9.67000	39.78189			0.00	0	0.00
FRC03U		On 27/03/2015	Spot Bond	100.00000	105.30152	100.00000	104.46801			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.27502			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.13467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.84680			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.02839			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	99.91139		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	99.91139		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.01376			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.91867			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.81130			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.98060			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	99.92878		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.10664			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.59951			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.52217			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	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	Premium Value	Contracts Traded	Open Interest
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	18.19398		100.09221	20.16834			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.79700			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.75068			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.37800			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.79651			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.98400			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.00618			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.83124			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.88106			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.46693			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.84789			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	61.43391		13.22500	63.39729			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.74169			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.74390			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.55544			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.82355			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.64500	96.17947		3.64500	99.49327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.90318			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.90318			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.40506			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.71888			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.92929			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.79258			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.75054			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.90643			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	102.05136			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.65453			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.89711			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.14019			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.35644			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.86337			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.36481			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.73063			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.88106			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.88106			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.94497			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.47534			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.55558			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.56800			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.42400		10.00000	107.34000			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.29130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.98722			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.27592			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.54951			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.21222			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.21549			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.18979			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.08173			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.18979			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.07741			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.80457			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.92820		8.75000	100.85461			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	105.84402			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	9.01865		100.00000	11.12207			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	8.23881		100.00000	10.15391			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	96.78728			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	1.78366		100.00000	1.77044			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.42139			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000	22.80787		100.00000	22.63885			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.71524			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	8.85872		100.00000	8.79449			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	17.07750		100.00000	16.94953			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.71521			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	17.04741		100.00000	16.91967			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.71348			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.67796			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.83026			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.78007			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.03000		125.41100		3.03000	125.40158			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.64239			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.63400			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.63400			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.47234			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.58948			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.05936			0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	100.00000		32.76800	100.00000	0.00000	0.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.99060			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.97957			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.01884			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.00984			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.56000		114.72341		3.56000	121.35603			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.01499			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.03491			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.61000		105.92159		3.61000	120.98211			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.59000		103.70246		3.59000	121.13152			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.36000		100.30950		3.36000	125.85352			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.43000		101.45557		3.43000	134.97376			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.13141			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.75813			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.00174			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.32937			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.24526			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.93193			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.92972			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.22650			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.94698			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	12.68029	100.00000	100.00000	12.58632			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	33.98212	100.00000	100.00000	33.73575			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	95.55104	100.00000	100.00000	94.56935			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	23.93907	100.00000	100.00000	23.76168			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	6.80413	100.00000	100.00000	6.75371			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000	12.48879	100.00000	100.00000	12.39624			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.50000	151.57720		5.50000	151.62645			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.39355			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.91201			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.10919			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.37182			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.93728			0.00	0	100,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.83389			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	98.37087			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.56878			0.00	480,000,000	26,800,000,000.00
FRS100	On 15/01/2024	Spot Bond	2.06800	84.09808		2.06800	104.21262			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS101	On 31/01/2038	Spot Bond		2.35000	104.61318		2.35000	136.79991			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.02950			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	101.49121		10.38000	101.40459			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	101.49121		10.38000	101.40459			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	100.00000		0.00000	108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.04739			0.00	5,000,000,000	2,500,000,000.00
FRS108	On 31/01/2038	Spot Bond		2.49000	101.59840		2.49000	110.30018			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.50500	209.04787		2.50500	210.70392			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.46000	110.88820		2.46000	110.88504			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.17427			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.53500	208.16655		2.53500	209.82008			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.12757			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.50000	110.05548		2.50000	110.05198			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.55000	109.14542		2.55000	109.14151			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.33958			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	49.70300			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.64786			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.65500	107.15358		2.65500	107.14882			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.65500	114.31864		2.65500	206.32988			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond		2.70500	112.65965		2.70500	204.89668			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond		2.43000	96.95023		2.43000	96.94771			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond		2.73500	161.05192		2.73500	204.04264			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond		2.93000	89.31836		2.93000	102.13405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.55685			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.34000		126.30773		2.34000	273.32265			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.23000		127.29691		2.23000	275.46564			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.95000		120.98718		2.95000	261.79630			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.69000		100.70706		2.69000	128.07769			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.97128			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.22000		131.88586		2.22000	127.85210			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.20134			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.42319			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.81009			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.33000		110.58518		2.33000	110.58321			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		21.42222		104.97509	21.26003			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		25.07142		101.07593	24.88791			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		18.54336		100.44759	21.54477			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		26.56108		100.76967	26.36290			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.02500		119.98811		2.02500	119.98908			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.36000		97.08639		2.36000	111.42715			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.75465			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.39000		96.82847		2.39000	111.13086			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.33675			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.43000		125.50527		2.43000	344.09715			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.68456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.30736			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.03000		99.96697		6.03000	99.98348			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.55000		100.64734		7.55000	100.58587			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.06500		100.98909		8.06500	100.92329			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.24500		110.42392		8.24500	110.35041			0.00	0	2,500,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.75000		103.92801		8.75000	103.85428		5,250,000,000,000.00	600,000,000	921,000,000.00	
FRX20	On 01/10/2020	Spot Bond	9.01500		102.84597		9.01500	102.77125			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.75000		89.43457		9.75000	89.36519			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.84000		108.42115		9.84000	108.33535			0.00	0	205,000,000.00
FRX26	On 01/10/2026	Spot Bond	10.16000		96.84895		10.16000	99.81447		203,200,000,000.00	20,000,000	510,000,000.00	
FRX30	On 31/01/2030	Spot Bond	10.48000		94.77436		10.48000	95.63944			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.62000		92.07122		10.62000	91.99231		212,400,000,000.00	20,000,000	10,000,000.00	
FRX45	On 14/04/2045	Spot Bond	9.95500		84.76792		9.95500	84.70008			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.56991			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.59206			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.64740			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.73600			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.80244			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	102.09028			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.39756			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.41448			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.26005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.42978			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.44677			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.46092			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.52311			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	54.37547		100.00000	53.96801			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	9.12269		100.00000	9.05433			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.53053		100.00000	1.51906			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.25678		100.00000	0.25486			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
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.40700			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.36277			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.18500	104.60631		9.18500	104.52891			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
GPT32	On 11/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.63912			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	9.03930		100.00000	8.97376			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	15.68588		100.00000	15.57215			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	11.13192		100.00000	11.05121			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.91675			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.95262			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.99711			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.05883			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.13579			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.19497			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.79314			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.03811			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.40114			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.64377			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0.00	0	268,000,000.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.39104			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.21305			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	95.25865			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	9.44407		100.00000	9.37330			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.24728			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.99983			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.81638			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.82588			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.87096			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.63912			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	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	Premium Value	Contracts Traded	Open Interest
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.13941			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.31315		101.48406		7.31315	100.28208			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.18982			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.31360		101.47574		8.31360	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.25461			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.76399		101.54450		8.76399	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.33375			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.16386			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.34230			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.38866			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.71605			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.42400		10.00000	107.34000			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.06500		102.15198		9.06500	102.07695			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.51746			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.48642			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.09000		108.29245		8.09000	108.22130			1,618,000,000,000.00	200,000,000	1,542,900,000.00
HWAY23	On 07/12/2023	Spot Bond	2.06000		128.84402		2.06000	278.81739			117,420,000,000,000.00	57,000,000,000	30,300,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY24	On 07/12/2024	Spot Bond	2.06000	131.67673		2.06000	284.94737			123,600,000,000,000.00	60,000,000,000	30,000,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.33000	100.39401		9.33000	100.31817			27,990,000,000,000.00	3,000,000,000	3,793,400,000.00
HWAY35	On 31/07/2035	Spot Bond	9.33000	100.38125		9.33000	100.30541			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	97.33333		100.00000	96.56085			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	25.32008		100.00000	25.13244			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	63.74674		100.00000	63.27435			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	30.46346		100.00000	30.23771			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	22.27219		100.00000	22.10530			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	97.33333		100.00000	98.11185			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	107.42400		10.00000	107.34000			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.74000	117.74922		1.75000	117.64766			56,308,488,000.00	32,361,200	81,536,574,600.00
I2038	On 31/01/2038	Spot Bond	1.73000	126.32278		1.73000	126.32675			93,881,965,014,000.00	54,267,031,800	15,515,957,700.00
I2046	On 31/03/2046	Spot Bond	1.85000	125.96398		1.85000	125.96680			791,283,110,000.00	427,720,600	89,899,449,200.00
I2050	On 31/12/2050	Spot Bond	1.88000	133.72083		1.88000	133.72337			19,835,731,292,000.00	10,550,920,900	57,608,228,400.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.30000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.18500	99.92133		7.18500	99.98032			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.90881			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.98000	101.46464		7.98000	101.39922			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.93500	105.41429		7.93500	105.34670			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.80000	101.20808		7.80000	101.14391			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.79061			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.20000	99.61201		2.20000	128.54555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL36	On 31/01/2022	Spot Bond	2.29000	103.24493		2.29000	131.30961			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.43705			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.84284			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.05500	105.85068		8.05500	105.78181			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.07107			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81552			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.59389			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.42400		10.00000	107.34000			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.60500	99.93544		8.60500	99.86608			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.03000	94.33375		9.03000	94.26472		91,203,000,000,000.00	10,100,000,000	2,925,900,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.74448			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.45500	100.36460		8.45500	100.29612			0.00	0	66,300,000,000.00
IBL50	On 02/08/2020	Spot Bond	9.08000	101.12158		9.08000	101.04719			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.66628			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.78561			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	100.03488		7.90000	99.97067			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.38500	100.17572		8.38500	100.10756			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.86483			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.54599			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.70500	102.14351		7.70500	102.07953			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.34500	103.52061		8.34500	103.45050			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.42000	105.71620		9.42000	105.63559			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.43840			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.89964			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.85286			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.87045			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.88789			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond		100.00000	8.90603	100.00000	8.62404			50,000,000,000,000.00	500,000,000	5,000,000,000.00	
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00791	100.00000	0.00786				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.04731			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.01245			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.65500	101.93258		8.65500	101.86142			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.34747			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.35883			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.71000	101.93760		9.71000	101.85754			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.02482		5.00000	101.98310			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.02482		5.00000	101.98310			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.60207		5.00000	100.56090			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.02827		5.00000	101.98675			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.02153		4.00000	99.98906			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	101.64548		4.00000	101.61230			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	47.28249	100.00000	46.93210				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	47.09625	100.00000	46.74725				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	47.09625	100.00000	46.74725				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	108.93099		9.20000	108.85027			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.57173			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.32882	100.00000	7.27568				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IM1004	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.05185			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.73000	99.97609		8.73000	99.95218			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.61223			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	14.39788		100.00000	14.28999			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	95.55104		100.00000	94.56935			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	15.19318		100.00000	15.08059			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	16.39805		100.00000	16.27518			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.33291		100.00000	1.32527			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	10.03312		100.00000	9.95878			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	9.08484		100.00000	9.01676			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000	98.91599		100.00000	99.72678			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	11.03492		100.00000	10.95314			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	32.36441		100.00000	32.12457			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	76.04167		100.00000	75.56936			0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000	70.87379		100.00000	70.46332			0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000	70.05758		100.00000	69.65649			0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000	85.08159		100.00000	84.49074			0.00	0	0.00
INA513	On 24/03/2015	Spot Bond	6.30000	99.86211		6.30000	99.75894			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.30000	99.62171		6.30000	99.51904			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.40000	99.49408		6.40000	99.39004			0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000	99.37273		6.40000	99.26895			0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.40000	99.13091		6.40000	99.02763			0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000	98.99513		6.50000	98.89053			0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000	98.75140		6.50000	98.64732			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA523	On 03/06/2015	Spot Bond	6.50000		98.61267		6.50000	98.50887			0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	6.50000		98.50887		6.50000	98.40530			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.86072			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.90542		103.64116		10.90542	102.90635			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.90542		102.38437		10.90542	102.12774			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.93695			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.89971			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.92392		6.50000	102.86967			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.95847			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.39084			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.93873			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.16155			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.42400		10.00000	107.34000			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.87961			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.99814			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.10154			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.32712			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.69337			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.04538			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond	100.00000		67.21915		100.00000	66.84982			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	105.96836			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.82723			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000		92.63959		100.00000	91.93955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.26190			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.42400		10.00000	107.34000			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.25213			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.26818			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.49000		104.29023		8.49000	104.21879			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.45623			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.49066			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.51363			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.17926			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.23829			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.01585			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.40500		102.81646		9.40500	102.73818			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.12228			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.62500		107.13819		8.62500	107.06324			0.00	0	1,492,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.41181			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.30518			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	99.69904			0.00	0	3,400,000,000.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.77119			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.39000		102.95331		8.39000	102.88393			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	101.30132			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.17110			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.57000		95.36980		3.57000	125.71313			0.00	0	8,000,000,000.00
IV019	On 31/03/2028	Spot Bond	3.65000		142.50003		3.65000	148.09217			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.66598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.42833			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.30449			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.02156			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.74975			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.75000	97.74317		3.75000	106.15742			0.00	0	218,442,500.00
IV030A	On 31/01/2025	Spot Bond		3.75000	97.66168		3.75000	105.15074			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.04576			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.62732			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.22500	114.31744		10.22500	114.22300		6,237,250,000,000.00	610,000,000	200,000,000.00	
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.21891			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.75000	140.98977		3.75000	140.97115			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond		100.00000	87.52998		100.00000	86.90476			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond		100.00000	86.08491		100.00000	85.48009			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond		6.30000	99.93101		6.30000	99.98274			0.00	0	0.00
IVA512	On 19/03/2015	Spot Bond		6.30000	99.94825		6.30000	99.84490			0.00	0	0.00
IVA513	On 26/03/2015	Spot Bond		100.00000	97.33333		100.00000	100.00000			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond		6.30000	99.58746		6.30000	99.48486			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond		6.40000	99.45938		6.40000	99.35541			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond		6.40000	99.33811		6.40000	99.23440			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond		6.40000	99.09646		6.40000	98.99325			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond		6.50000	98.83831		6.50000	98.73404			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond		6.50000	98.71668		6.50000	98.61267			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond		6.50000	0.00000		6.50000	98.49159			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA524	On 11/06/2015	Spot Bond	100.00000		80.75221		100.00000	100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.26988			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.42400		10.00000	107.34000			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.13823			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.34793			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.41288			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.40558			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.22964			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.27311			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.28128			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.29761			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.22411			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.13221			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.91130			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.88179			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.51531			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.29091			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.28808			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.45944			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.19023			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.94339			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.81797			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.89072			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.55759			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.59742			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.59741			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.94500		102.70990		8.94500	102.63545			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		13.29566		100.00000	13.20662			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.40360		100.00000	11.31910			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.04579			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.07500		102.60327		9.07500	102.52784			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.92862			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.51589			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.94611			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	103.05732			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.90582			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.01992			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.19000		103.03673		7.19000	102.97676			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.78569			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.40128			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.21826			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.84387			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.63737			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.67383			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.20369			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		100.00000		0.00000	101.08327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.92219			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.01874			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	54.23931		100.00000	53.83286			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.63414			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	99.45504		100.00000	98.64865			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.99983			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.15540			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	57.24334		100.00000	56.81914			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.25234			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.01171			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.36000	144.66533		8.36000	144.56718			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.54863			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.60271			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	99.83511			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.28812			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.83041			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.60946			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	10.03000	101.33414		10.03000	101.25198			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000	100.49889		9.71000	100.41995			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.83106			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.71500	98.41339		8.71500	98.34385			0.00	0	3,487,700,000.00
LGL03	On 03/04/2018	Spot Bond	8.78500	76.93745		8.78500	100.35782			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.70000	98.53085		9.70000	98.45353			0.00	0	693,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.02139				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.99934				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.71000	103.39701	9.71000	103.31624				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.99916				0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.47788				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.45241				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.46594				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.49939				0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.11693				0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.52940				0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.94243				0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.26856				0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000	0.00000	98.97461				0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000	100.00000	0.00000	98.46794				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.16629				0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.16772				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.98817				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.14887				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.54831				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.25241				0.00	0	50,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.53360				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.20528				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.57620				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.04758			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.13485			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.65688			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.62333			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.63725			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.07554			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	40.35518		100.00000	40.05613			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	98.38275		100.00000	97.59358			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	23.01176		100.00000	22.84123			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	17.19049		100.00000	17.06310			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	17.28385		100.00000	17.15577			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	16.58619		100.00000	16.46191			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000	22.44035		100.00000	22.27219			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.60500	105.18966		8.60500	105.11665			0.00	0	577,800,000.00
MBSA02	On 15/04/2019	Spot Bond	8.62500	104.65217		8.62500	104.57936			0.00	0	34,440,000.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.78342			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	103.28119			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.40701			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	101.46813			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.87000	104.84963		7.87000	104.78295			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.59500	104.15867		8.59500	104.08606			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.33000	105.27894		9.33000	105.19940			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.58096			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.63634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1B		On 20/09/2019	Spot Bond	8.93500	104.72595		8.93500	107.20696			0.00	0	0.00
MGL01		On 15/09/2015	Spot Bond	7.36000	104.78940		7.36000	100.50962			0.00	0	2,470,000,000.00
MIIL01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.30046			0.00	0	0.00
MIIL02		On 31/05/2017	Spot Bond	8.79500	102.51557		8.79500	102.44287			0.00	0	0.00
MMIG01		On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.92293			0.00	0	0.00
MMIG02		On 17/03/2026	Spot Bond	9.20500	105.84467		9.20500	103.79483			0.00	0	400,000,000.00
MMIG03		On 01/06/2025	Spot Bond	0.00000	100.00000		0.00000	100.25458			0.00	0	0.00
MMS01U		On 10/12/2016	Spot Bond	100.00000	21.27895		100.00000	21.12467			0.00	0	0.00
MQB01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.40352			0.00	0	0.00
MQB02		On 31/05/2017	Spot Bond	8.49500	102.42966		8.49500	102.35946			5,946,500,000,000.00	700,000,000	140,000,000.00
MTN03		On 13/07/2015	Spot Bond	7.31000	102.24328		7.31000	102.18332			0.00	0	0.00
MTN04		On 13/07/2017	Spot Bond	8.48500	105.12237		8.48500	105.05000			0.00	0	1,040,000,000.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.88709		100.89771	6.83507			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.97661		100.61875	6.92405			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
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	96.13273			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.55651			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.60385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.99439	100.00000	0.98694	0.00	0	0.00	0	0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.99439	100.00000	0.98694	0.00	0	0.00	0	0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.78500	99.76195	8.78500	99.69090	0.00	0	325,700,000.00				
NBK10A	On 25/07/2016	Spot Bond	7.66500	99.98243	7.66500	99.92012	0.00	0	0.00	0	0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.90000	102.72576	8.90000	102.65166	0.00	0	0.00	0	0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.65500	103.26581	8.65500	107.87674	0.00	0	0.00	0	0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.12000	103.61452	9.12000	108.39579	0.00	0	0.00	0	0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.36203	0.00	0	0.00	0	0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.01500	103.32764	9.01500	103.26364	0.00	0	0.00	0	0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.38894	0.00	0	0.00	0	0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.25500	98.45140	9.25500	98.35698	0.00	0	0.00	0	0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.47095	0.00	0	0.00	0	0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond	9.96000	97.58924	9.96000	97.51066	0.00	0	0.00	0	0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.07459	0.00	0	0.00	0	0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.38706	0.00	0	0.00	0	0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.40834	0.00	0	0.00	0	0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27999	0.00	0	1,000,000,000.00				
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.50223	0.00	0	0.00	0	0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.60480	0.00	0	0.00	0	0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.59281	0.00	0	0.00	0	0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.60849	0.00	0	0.00	0	0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000	100.00000	0.00000	100.59905	0.00	0	0.00	0	0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000	100.00000	0.00000	100.65142	0.00	0	0.00	0	0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.18000	106.89127	7.18000	101.58700	0.00	0	777,700,000.00				

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.60630			0.00	60,000,000	0.00
NBK3A	On 09/09/2019	Spot Bond	8.62500	110.31157		8.62500	110.23565			0.00	0	3,093,100,000.00
NBK4	On 28/10/2024	Spot Bond	10.53500	38.15641		10.53500	38.12501			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.11000	104.15021		7.11000	104.08978			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.20550			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.21118			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.59000	106.20102		7.59000	106.13548			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.61828			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.75563			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.46406			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.28495			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.24149			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.15853			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.22884			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.98650			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.92875			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	91.57339			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.36259			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.55456			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.86237			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.86994			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.06957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.87457				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.86520				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.86529				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.84571				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	99.84474				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.70500	105.60034	9.70500	105.45324				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	99.84570				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.74000	104.37673	9.74000	104.38825				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	99.84474				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.86042				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.86043				0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	99.84321				0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	99.84130				0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.20559				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.90000	101.24817	7.90000	101.18318				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.12381				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	98.94992				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.80500	107.11491	9.80500	108.53473				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	103.30559				0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000	0.00000	101.40085				0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	100.00000	0.00000	101.37616				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.20562				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	121.86934	9.44500	121.77618				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.47003			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.42400		10.00000	107.34000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.24000		169.30815		2.24000	169.30656			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.61000		95.61830		2.61000	138.08376			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		184.76140		3.45000	184.73436			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.43000		105.20020		8.43000	105.12824			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.61500		108.18991		8.61500	108.11223			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.36913			0.00	0	170,000,000.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.40189			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.34967			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.36188			0.00	0	250,000,000.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.35458			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.81500		108.16480		8.81500	110.18555			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.36194			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.36918			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.36432			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.01500		108.13995		9.01500	108.05874			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.37900			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.37404			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.37649			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.46615			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.43665			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.38377			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond	8.35000	115.75954		8.35000	115.68152			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.10500	121.59877		9.10500	121.50909			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.13500	173.24941		2.13500	173.24927			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.86000	121.29185		9.86000	121.19568			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.36376			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.20254			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.82819			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.10628			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.29595			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.34050			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.32526			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.55896		100.00000	16.43488			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	62.33328		100.00000	61.87136			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.20000	104.43427		7.20000	104.37340			0.00	0	7,060,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.28455			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.58000	100.73712		9.58000	101.47507			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	36.58984		100.00000	36.31565			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.91000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.51577			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.42400		10.00000	107.34000			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.54572			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.21774			0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.13793			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.64996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.66228			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.01052			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.30500		103.93340		9.30500	104.53614			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.89189			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.91629			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.92727			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.95166			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.05647			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.08083			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.95299			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.78000		43.96611		7.78000	43.93846			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.21000		110.27600		6.21000	103.50026		646,717,686,624,000.00	04,141,334,400	63,430,500,200.00	
R158P	On 15/09/2015	Spot Bond	6.38000		96.90028		6.38000	96.87500			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.48000		109.90184		6.48000	109.84408		1,334,207,265,840,000.00	05,896,183,000	18,884,057,200.00	
R159P	On 15/09/2016	Spot Bond	6.31000		91.11764		6.31000	91.07100			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.88500		122.24104		7.96000	121.52153		1,791,238,410,747,500.00	95,401,193,500	103,327,515,400.00	
R187P	On 21/12/2026	Spot Bond	7.70000		41.10611		7.70000	41.08052			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.62000		38.49154		7.62000	38.46782			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.73000		285.45522		1.73000	285.46443		17,720,596,562,000.00	10,243,119,400	18,154,409,400.00	
R202	On 07/12/2033	Spot Bond	1.70500		236.03238		1.70500	236.04048		88,927,799,235,000.00	52,157,067,000	77,450,978,100.00	
R2023	On 28/02/2023	Spot Bond	7.66000		100.86009		7.72000	100.44502		1,911,064,953,058,000.00	49,486,286,300	35,590,913,800.00	
R203	On 15/09/2017	Spot Bond	6.88500		103.10551		6.93500	102.93260		6,376,448,948,760,000.00	26,136,376,000	48,634,401,200.00	
R2030	On 31/01/2030	Spot Bond	8.33000		98.17214		8.33000	98.10576		3,056,385,386,628,000.00	66,913,011,600	48,674,566,800.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2032	On 31/03/2032	Spot Bond	8.46500	101.85699		8.46500	101.78741			3,294,922,246,155,000.00	89,240,667,000	52,299,096,200.00
R2037	On 31/01/2037	Spot Bond	8.52000	100.81999		8.52000	100.75029			1,694,951,944,032,000.00	98,938,021,600	32,739,623,300.00
R204	On 21/12/2018	Spot Bond	7.13500	104.66414		7.17500	104.47111			3,263,505,774,743,000.00	57,393,941,800	30,415,091,000.00
R2044	On 31/01/2044	Spot Bond	8.55500	103.12325		8.55500	103.05169			772,745,585,790,000.00	90,326,778,000	86,827,784,300.00
R2048	On 28/02/2048	Spot Bond	8.54500	102.62007		8.54500	102.55009			1,381,465,315,239,000.00	61,669,434,200	17,895,716,500.00
R207	On 15/01/2020	Spot Bond	7.32500	100.88648		7.38000	100.60607			3,560,772,257,620,000.00	86,112,253,600	65,779,722,800.00
R208	On 31/03/2021	Spot Bond	7.45000	99.73610		7.50500	99.41784			4,153,446,323,320,000.00	57,509,573,600	71,417,856,300.00
R209	On 31/03/2036	Spot Bond	8.41000	81.71684		8.48000	81.09100			2,916,342,086,554,000.00	46,770,759,400	70,070,936,400.00
R210	On 31/03/2028	Spot Bond	1.74000	175.31953		1.75000	175.13155			5,271,199,500,000.00	3,029,425,000	44,086,409,700.00
R211	On 31/01/2017	Spot Bond	1.50000	130.19928		1.50000	130.20583			13,530,446,400,000.00	9,020,297,600	39,015,343,200.00
R212	On 31/01/2022	Spot Bond	1.72000	136.07215		1.72000	136.07653			37,891,465,152,000.00	22,029,921,600	74,366,341,500.00
R213	On 28/02/2031	Spot Bond	8.31000	88.83434		8.38000	88.21562			1,932,230,947,122,000.00	32,518,766,200	54,555,779,200.00
R214	On 28/02/2041	Spot Bond	8.50500	79.41631		8.50500	79.36241			1,774,508,794,947,000.00	08,643,009,400	49,240,484,000.00
R227C	On 15/03/2015	Spot Bond	6.54000	99.98209		6.54000	99.96418			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.38000	96.90028		6.38000	96.87500			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.30000	94.00149		6.30000	93.95344			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.31000	91.11764		6.31000	91.07100			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.45000	98.31478		6.45000	98.26356			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.32000	95.34273		6.32000	95.29385			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.30000	92.44488		6.30000	92.39764			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.36000	89.52977		6.36000	89.48358			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.91000	85.72984		6.91000	85.68185			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.96000	82.75608		6.96000	82.70943			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.18000	79.41986		7.18000	79.37370			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R334C	On 21/12/2018	Spot Bond	7.16000	76.72327	7.16000	76.67880			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.14000	74.13256	7.14000	74.08971			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.13000	71.61020	7.13000	71.56886			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.34000	68.41108	7.34000	68.37045			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.32000	66.06273	7.32000	66.02359			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.42500	63.32706	7.42500	63.28902			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.39500	61.17984	7.39500	61.14323			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.36500	59.12254	7.36500	59.08730			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.33500	57.15097	7.33500	57.11705			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.29500	55.30525	7.29500	55.27260			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.25500	53.53983	7.25500	53.50839			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	7.90000	48.77443	7.90000	48.74330			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	7.86000	47.09773	7.86000	47.06782			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	7.82000	45.49622	7.82000	45.46746			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	7.78000	43.96611	7.78000	43.93846			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	7.74000	42.50386	7.74000	42.47727			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	7.70000	41.10611	7.70000	41.08052			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	7.66000	39.76967	7.66000	39.74504			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	7.62000	38.49154	7.62000	38.46782			0.00		0	0.00	
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	103.36345			0.00		0	0.00	
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.72565			0.00		0	0.00	
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	103.85529			0.00		0	0.00	
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	102.61600			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.02086			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	21.85120		100.00000	21.68746			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	15.23090		100.00000	15.11803			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	24.39397		100.00000	24.21318			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	60.15260		100.00000	59.70184			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	27.84065		100.00000	27.63880			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	21.02095		100.00000	20.85875			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.18873		100.00000	8.11275			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	12.94911		100.00000	12.84919			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	11.07229		100.00000	10.98686			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.24393		100.00000	9.17261			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.55049			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.03866			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.10283			0.00	30,000,000	15,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.29977			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.31484			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.47114			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.07360			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.31251			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.26548			0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000	16.07375		100.00000	15.95721			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	11.27573		100.00000	11.19399			0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000	9.34208		100.00000	9.27435			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000	8.63246		100.00000	8.56988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES12		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.63399			0.00	0	0.00
RES15		On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.22300			0.00	0	0.00
RES18		On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.77871			0.00	0	0.00
RES24		On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.08313			0.00	0	0.00
RES27		On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.22393			0.00	0	1,830,000,000.00
RES29		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.23235			0.00	0	0.00
RES30		On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.08670			0.00	0	0.00
RES31		On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.74463			0.00	0	0.00
RES32		On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.10183			0.00	0	0.00
RMBI06		On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	86.91752			0.00	0	0.00
RP006		On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	83.04583			0.00	0	0.00
RP007		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	89.18436			0.00	0	0.00
RP008		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.05529			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.26443			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	83.96038			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.97134			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	103.27812		12.35000	103.17560			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	14.75038		100.00000	14.63985			0.00	0	0.00
RP026		On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.25160			0.00	0	0.00
RPG03		On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.76913			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	5.71754		100.00000	5.67563			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	24.82280		100.00000	24.63885			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000		57.17162	100.00000	56.74321				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.42244	100.00000	14.36949				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		30.53983	100.00000	30.31099				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	105.15450				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	78.79057				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.80500		109.39012	8.80500	109.31245				0.00	0	1,017,100,000.00
RW23	On 10/12/2023	Spot Bond	8.97000		105.70527	8.97000	105.62885				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.61000		89.94795	9.61000	107.37647				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	97.37447				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.68000		108.21448	7.68000	108.14692				0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		107.42400	10.00000	107.34000				0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.31264				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.98500		104.35362	8.98500	104.27806				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.95831				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.12123				0.00	2,000,000,000	1,000,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	102.58711				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.07420				0.00	20,000,000	10,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.05575				0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000	0.00000	100.28908				0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000	0.00000	101.14068				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.11000		103.42489	7.11000	103.36528				0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.67500		102.88523	8.67500	102.81324				0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.70000		109.53116	7.70000	102.74959				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		109.40228	7.96000	102.61971				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond		7.46000	109.65041		7.46000	102.86977			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.33500	99.83383		8.33500	99.76666			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.60500	109.57833		7.60500	102.79713			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.84000	109.46172		7.84000	102.67962			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.94321			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.46671			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.98500	101.90481		7.98500	101.83871			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.41830			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.80437			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.99590			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.97500	107.97851		8.97500	107.90041			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.86000	104.60147		9.86000	104.51807			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.57596			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.45684			0.00	0	1,500,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.55448			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.57526			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.75500	103.11813		8.75500	103.04493			0.00	0	681,200,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	20.47392		100.00000	20.33679			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.26000	105.86867		9.26000	105.78928			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.09495			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.77000	101.94246		8.77000	101.87038			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.87000	91.32615		9.87000	91.25326			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.48418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS31	On 27/06/2027	Spot Bond	9.61000		103.74208		9.61000	103.66186			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.88992			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.88668			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.76000		101.99417		9.76000	101.91365			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.87037			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000		0.00000	100.89370			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.78000		97.86056		8.78000	97.79089			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.88000		96.22427		9.88000	96.14740			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond	10.43000		95.82911		10.43000	95.74840			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.20500		99.86325		9.20500	99.78880			0.00	0	165,600,000.00
SBS9	On 07/07/2016	Spot Bond	7.48000		106.95933		7.48000	106.89426			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.34000		126.30773		2.34000	273.32265			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	2.14500		100.95283		2.14500	128.67502			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		21.48490		100.00000	18.90079			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.18241			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		21.02245		100.00000	26.08473			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.22119		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.77000		113.41155		2.77000	127.21360			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.92392		6.50000	102.86967			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.07343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.59912			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.00495			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.96500	101.39149		8.96500	101.31823			0.00	0	297,900,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.74869			0.00	0	42,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.48665			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.78926			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	22.32810		100.00000	22.16079			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.42400		10.00000	107.34000			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.01927			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	86.60634		100.00000	86.00768			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.99312			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	39.66083		100.00000	39.36693			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	35.41026		100.00000	35.14785			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	28.57086		100.00000	28.36146			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.27500	102.08593		9.27500	102.01052			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.20527			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.64090			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.40360			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.73000	103.28265		7.73000	103.21774			0.00	0	2,190,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.77500	100.24449		8.77500	100.39546			526,500,000,000.00	60,000,000	30,000,000.00
SNT01	On 15/09/2017	Spot Bond	8.33500	99.83383		8.33500	99.76666			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.37696			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.49903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.81974			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.35594			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.36553			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.23843			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.03500		103.95249		8.03500	103.88502			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.11120			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.38206			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.18195			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.05500		99.34661		9.05500	99.27413			0.00	0	507,600,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.24591			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.68884			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.01773			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.88500		93.27408		8.88500	93.20727			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.88500		93.27408		8.88500	93.20727			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.63000		95.82276		8.63000	95.75568			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.89752			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.81500		100.99183		7.81500	100.92803			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.50000		109.63735		2.50000	110.05198			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.33500		100.78365		8.33500	100.71585			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.31074			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.81000		107.17509		9.81000	107.09052			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.21871			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.00000		76.62037		10.00000	76.55945			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.10715			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.14048			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.65804			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.27352			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.64119			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.35877			0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN032	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	99.85755			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.93097			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.17730			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.17956			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.07138			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.91331			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.86744			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.82868			0.00	0	0.00
SY1227	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.91395			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.77802			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.64992			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	98.46153			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond		0.00000	100.00000		0.00000	98.43873			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.67000	102.54329		6.67000	102.48785			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.57000	107.06774		8.57000	106.99372			0.00	0	1,239,290,500.00
TF108U	On 22/02/2016	Spot Bond		100.00000	57.16298		100.00000	56.73463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.02416			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.75288			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.21984			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.87805			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.87144			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.39321			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.28853			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.81061			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.84874			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.73000		102.35230		7.73000	102.28799			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.07671			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.10530			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.21672		7.83000	101.15231			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.06098			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.09672			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.15136			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.06098			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.09672			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		84.80688		7.16000	101.05492			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.16672			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.16101			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.29797			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.27943			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.83742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.77376			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.05955			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.10530			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.35455		8.73000	101.28280			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.78027			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.09672			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.64500		96.69838		8.64500	99.93404			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.60110			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.11643			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.16958			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.15387			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.16830			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.29512			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.28942			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.26048			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.73836			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.74403			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.74200			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.35834			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.37032			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.98000		101.05186		8.98000	101.18071			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.36313			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.37990			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A6	On 21/08/2019	Spot Bond	8.89000	99.27191		8.89000	99.20038			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.64252			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.67659			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	8.55500	99.04421		8.55500	99.79121			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.40144			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.40144			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.71487			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.43963			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.43963			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.78276			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.59360			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.59360			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.05648			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.11788			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.65452		101.06155	6.60474			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.34370			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.09626			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.55637			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.09626			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.11067			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.11788			0.00	0	980,000,000.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.08761			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.11067			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.18992			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.18992			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.18992			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.30512			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.33390			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.29792			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.87260			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.90844			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.89411			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.76000	105.09359		6.76000	105.03570			0.00	0	616,200,000.00
TL20	On 22/02/2020	Spot Bond	9.33000	87.62747		9.33000	87.53182			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	107.42400		10.00000	107.34000			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.89500	106.29560		7.89500	106.22741			0.00	0	30,257,200,000.00
TN20	On 17/09/2020	Spot Bond	9.15500	105.68597		9.15500	105.60760			915,500,000,000.00	100,000,000	20,591,650,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.07293		100.00000	1.06498			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.42500	111.85926		9.42500	111.77392			0.00	0	11,200,000,000.00
TN25	On 19/08/2025	Spot Bond	9.66000	99.60562		9.66000	99.52778			0.00	0	17,730,000,000.00
TN27	On 14/11/2027	Spot Bond	9.71000	97.14517		9.71000	97.06886			0.00	0	10,354,800,000.00
TN30	On 09/10/2030	Spot Bond	10.03000	108.20743		10.03000	108.12018			0.00	0	11,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN40	On 09/10/2040	Spot Bond	10.41500	107.62707		10.41500	107.53705			0.00	0	12,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00894			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.40134			0.00	0	143,132,800.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.52205			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.53496			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.53624			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.59968			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.73118			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.53562			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.33519			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.42400		10.00000	107.34000			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.35701			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.38441			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.14930			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.22371			0.00	0	1,100,000,000.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.59925		10.00000	100.34862			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.60921		9.75000	100.33993			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.62010		100.00000	10.34136			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.93956			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.93587			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.93381			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.93340			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.92191			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.89648			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSE01U	On 31/07/2019	Spot Bond	100.00000		12.72859	100.00000	12.63320				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000	0.00000	99.89005				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.63549				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.38374				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000	0.00000	98.63757				0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000	0.00000	98.37864				0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000	0.00000	97.80296				0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000	0.00000	97.58635				0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000	0.00000	97.30528				0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	97.01144				0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000	0.00000	96.73959				0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.84559				0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	98.70290				0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000	0.00000	95.68097				0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000	0.00000	95.22088				0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000	0.00000	94.86770				0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	94.22348				0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.20571				0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		100.00000	0.00000	94.01445				0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		100.00000	0.00000	93.63224				0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		100.00000	0.00000	93.28970				0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.71443	100.00000	13.61166				0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		93.83033	100.00000	93.11224				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC078	On 19/03/2015	Spot Bond	100.00000		99.18478		100.00000	98.38275			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.06438			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.03685			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.94747			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.90934			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.72658			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.55936			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.53425			0.00	0	0.00
TWC086	On 24/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.29729			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.26918			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.16397			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.29795			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.04479			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.27329			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.90500		108.56545		8.90500	108.48838			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		7.50843		100.00000	7.46294			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.33512		100.00000	7.29068			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.38614			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.90072			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		67.97020		100.00000	67.59259			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.65869			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.67935			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.68028			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.51829			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.55877			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond		100.00000	7.04967	100.00000	7.00696				0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond		100.00000	6.87636	100.00000	6.83470				0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond		100.00000	0.00020	100.00000	0.00020				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.87000	110.05172	6.87000	109.99013				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond		1.99000	234.60952	1.99000	234.61189			995,000,000,000.00	500,000,000	500,000,000.00	
WSP1	On 28/05/2015	Spot Bond		6.53000	103.15282	6.53000	103.09820				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.43500	105.79051	7.43500	105.72653				0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.73000	107.14786	7.73000	107.08054				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.00500	106.83030	8.00500	106.76084				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.04500	107.25592	8.04500	107.18584				0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond		6.16000	98.24251	6.16000	98.19367				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.09000	96.50270	6.09000	96.45500				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.16000	98.22622	6.16000	98.17740				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		7.12000	72.79416	7.12000	72.75197				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	66.10080	100.00000	65.72529				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	34.98799	100.00000	34.78922				0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>56,078,319,839,125,000.00</b>	<b>11,506,076,800</b>	<b>01 621 367 800.00</b>	
<b>Grand Total:</b>										<b>56,078,324,041,047,200.00</b>	<b>11,506,473,129</b>	<b>01 626 064 984.00</b>	